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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	2025 On 04-May-23			Bond Future	168.65	168.7003	168.6507	168.7003	5,357.00
12/04/2023	2025 On 03-August-23			Bond Future	170.44	170.4946	170.4420	170.4946	5,108.00
12/04/2023	2025 On 02-November-23			Bond Future	174.10	174.1512	174.0971	174.1512	0.00
12/04/2023	2025 On 01-February-24			Bond Future	176.06	176.1185	176.0636	176.1185	0.00
12/04/2023	2025 On 02-May-24			Bond Future	179.82	179.8700	179.8151	179.8700	0.00
12/04/2023	2029 On 04-May-23			Bond Future	122.17	122.0913	122.1747	122.0913	2,115.00
12/04/2023	2029 On 03-August-23			Bond Future	124.73	124.6507	124.7343	124.6507	1,886.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	2029 On 02-November-23			Bond Future	126.08	125.9975	126.0826	125.9975	0.00
12/04/2023	2029 On 01-February-24			Bond Future	128.80	128.7142	128.8016	128.7142	0.00
12/04/2023	2029 On 02-May-24			Bond Future	130.18	130.0950	130.1850	130.0950	0.00
12/04/2023	2030 On 04-May-23			Bond Future	9.91	92.8054	9.9122	92.8054	32,545.00
12/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	231	0	231	0	150.00
12/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	9052	9	9052	9	0.00
12/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10855	11	10855	11	0.00
12/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11125	11	11125	11	0.00
12/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3382	3	3382	3	350.00
12/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7362	7	7362	7	0.00
12/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2945	3	2945	3	0.00
12/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	1	0	1	0	388.00
12/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	353	0	353	0	479.00
12/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6216	6	6216	6	0.00
12/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2867	3	2867	3	0.00
12/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2906	3	2906	3	0.00
12/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	547	1	547	1	388.00
12/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2484	2	2484	2	479.00
12/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1076	1	1076	1	1,080.00
12/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	678	1	678	1	0.00
12/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	213	0	213	0	0.00
12/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1149	1	1149	1	0.00
12/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	153	0	153	0	0.00
12/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	158	0	158	0	0.00
12/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	10	0	10	0	150.00
12/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1461	2	1461	2	0.00
12/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4123	4	4123	4	0.00
12/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1756	2	1756	2	0.00
12/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	148	0	148	0	0.00
12/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	4	0	4	0	388.00
12/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	106	0	106	0	0.00
12/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
12/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	1	0	1	0	1,080.00
12/04/2023	2030 On 03-August-23			Bond Future	9.99	90.7207	9.9934	90.7207	71,680.00
12/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6114	6	6114	6	0.00
12/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10625	11	10625	11	0.00
12/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11726	12	11726	12	0.00
12/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	6078	6	6078	6	0.00
12/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2924	3	2924	3	1,012.00
12/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3684	4	3684	4	350.00
12/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	6042	6	6042	6	0.00
12/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	345	0	345	0	0.00
12/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	848	1	848	1	0.00
12/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	336	0	336	0	0.00
12/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	20	0	20	0	350.00
12/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	39	0	39	0	1,012.00
12/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1155	1	1155	1	0.00
12/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	340	0	340	0	0.00
12/04/2023	2030 On 02-November-23			Bond Future	10.06	92.6452	10.0612	92.6452	0.00
12/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6818	7	6818	7	0.00
12/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4431	4	4431	4	0.00
12/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1445	1	1445	1	800.00
12/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4401	4	4401	4	0.00
12/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2430	2	2430	2	800.00
12/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4371	4	4371	4	0.00
12/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1278	1	1278	1	0.00
12/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2393	2	2393	2	0.00
12/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1267	1	1267	1	0.00
12/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3577	4	3577	4	0.00
12/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1256	1	1256	1	0.00
12/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	642	1	642	1	800.00
12/04/2023	2030 On 01-February-24			Bond Future	10.13	90.6160	10.1337	90.6160	0.00
12/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	6059	6	6059	6	0.00
12/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8365	8	8365	8	0.00
12/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2613	3	2613	3	400.00

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12/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5908	6	5908	6	0.00
12/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	6028	6	6028	6	0.00
12/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1654	2	1654	2	400.00
12/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6089	6	6089	6	0.00
12/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2318	2	2318	2	1,360.00
12/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1143	1	1143	1	0.00
12/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	658	1	658	1	400.00
12/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4027	4	4027	4	0.00
12/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3166	3	3166	3	0.00
12/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1160	1	1160	1	0.00
12/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1194	1	1194	1	1,360.00
12/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2877	3	2877	3	0.00
12/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1152	1	1152	1	0.00
12/04/2023	2030 On 02-May-24			Bond Future	10.22	92.5240	10.2231	92.5240	0.00
12/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2170	2	2170	2	0.00
12/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2133	2	2133	2	0.00
12/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2151	2	2151	2	0.00
12/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3784	4	3784	4	0.00
12/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3807	4	3807	4	0.00
12/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3762	4	3762	4	0.00
12/04/2023	2032 On 04-May-23			Bond Future	10.61	87.3193	10.6141	87.3193	102,676.00
12/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	5	0	5	0	6,500.00
12/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	41	0	41	0	730.00
12/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2289	2	2289	2	0.00
12/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1781	2	1781	2	0.00
12/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1818	2	1818	2	0.00
12/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	265	0	265	0	500.00
12/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	947	1	947	1	400.00
12/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	708	1	708	1	730.00
12/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	2	0	2	0	500.00
12/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3891	4	3891	4	400.00
12/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	13040	13	13040	13	0.00
12/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1856	2	1856	2	0.00

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12/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2535	2	2535	2	0.00
12/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1158	1	1158	1	0.00
12/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	276	0	276	0	730.00
12/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	449	1	449	1	0.00
12/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
12/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4065	4	4065	4	0.00
12/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1143	1	1143	1	0.00
12/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	917	1	917	1	0.00
12/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	1904	2	1904	2	0.00
12/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	461	1	461	1	0.00
12/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	474	1	474	1	0.00
12/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	329	0	329	0	13,000.00
12/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	768	1	768	1	500.00
12/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3122	3	3122	3	0.00
12/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	107	0	107	0	0.00
12/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	4336	4	4336	4	0.00
12/04/2023	2032 On 03-August-23			Bond Future	10.71	89.1283	10.7064	89.1283	77,120.00
12/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5727	6	5727	6	0.00
12/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5766	6	5766	6	0.00
12/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5804	6	5804	6	0.00
12/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6309	6	6309	6	5,000.00
12/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1280	1	1280	1	1,500.00
12/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	362	0	362	0	1,500.00
12/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6184	6	6184	6	0.00
12/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3361	3	3361	3	0.00
12/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	557	1	557	1	0.00
12/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	653	1	653	1	0.00
12/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	661	1	661	1	0.00
12/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	669	1	669	1	0.00
12/04/2023	2032 On 02-November-23			Bond Future	10.80	86.8573	10.7961	86.8573	0.00
12/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4239	4	4239	4	0.00
12/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4208	4	4208	4	0.00
12/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	6467	6	6467	6	0.00

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12/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4270	4	4270	4	0.00
12/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2117	2	2117	2	0.00
12/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1243	1	1243	1	0.00
12/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2134	2	2134	2	0.00
12/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2151	2	2151	2	0.00
12/04/2023	2032 On 01-February-24			Bond Future	10.89	88.7101	10.8889	88.7101	0.00
12/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6239	6	6239	6	0.00
12/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8880	9	8880	9	0.00
12/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	3044	3	3044	3	1,200.00
12/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6206	6	6206	6	0.00
12/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1527	1	1527	1	1,200.00
12/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6173	6	6173	6	0.00
12/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1792	2	1792	2	0.00
12/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5899	6	5899	6	0.00
12/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1780	2	1780	2	0.00
12/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3668	4	3668	4	0.00
12/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1044	1	1044	1	1,200.00
12/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1768	2	1768	2	0.00
12/04/2023	2032 On 02-May-24			Bond Future	10.99	86.4183	10.9933	86.4183	0.00
12/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2584	3	2584	3	0.00
12/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2606	3	2606	3	0.00
12/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2627	3	2627	3	0.00
12/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4695	5	4695	5	0.00
12/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4722	5	4722	5	0.00
12/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4749	5	4749	5	0.00
12/04/2023	2033 On 04-May-23			Bond Future	116.35	116.0935	116.3523	116.0935	1,540.00
12/04/2023	2033 On 03-August-23			Bond Future	118.79	118.5272	118.7899	118.5272	6,434.00
12/04/2023	2033 On 02-November-23			Bond Future	119.92	119.6516	119.9197	119.6516	0.00
12/04/2023	2033 On 01-February-24			Bond Future	122.51	122.2315	122.5058	122.2315	0.00
12/04/2023	2033 On 02-May-24			Bond Future	123.66	123.3793	123.6601	123.3793	0.00
12/04/2023	2037 On 04-May-23			Bond Future	11.57	81.2985	11.5739	81.2985	38,483.00
12/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	141	0	141	0	400.00
12/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	11053	11	11053	11	0.00

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12/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	493	0	493	0	0.00
12/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1798	2	1798	2	400.00
12/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	92	0	92	0	703.00
12/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	458	0	458	0	0.00
12/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2448	2	2448	2	0.00
12/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	476	0	476	0	0.00
12/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2009	2	2009	2	0.00
12/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
12/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2051	2	2051	2	0.00
12/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3789	4	3789	4	0.00
12/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3349	3	3349	3	0.00
12/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	630	1	630	1	0.00
12/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1968	2	1968	2	0.00
12/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	391	0	391	0	703.00
12/04/2023	2037 On 03-August-23			Bond Future	11.69	78.7251	11.6876	78.7251	113,291.00
12/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	4242	4	4242	4	0.00
12/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	298	0	298	0	1,800.00
12/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1092	1	1092	1	1,800.00
12/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	4170	4	4170	4	0.00
12/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	4206	4	4206	4	0.00
12/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1773	2	1773	2	0.00
12/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1791	2	1791	2	0.00
12/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5105	5	5105	5	0.00
12/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8710	9	8710	9	0.00
12/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1755	2	1755	2	0.00
12/04/2023	2037 On 02-November-23			Bond Future	11.79	80.3952	11.7905	80.3952	0.00
12/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	3024	3	3024	3	0.00
12/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3051	3	3051	3	0.00
12/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3078	3	3078	3	0.00
12/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4373	4	4373	4	0.00
12/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4343	4	4343	4	0.00
12/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4314	4	4314	4	0.00
12/04/2023	2037 On 01-February-24			Bond Future	11.90	77.8542	11.8992	77.8542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5435	5	5435	5	0.00
12/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5468	5	5468	5	0.00
12/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5500	5	5500	5	0.00
12/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3205	3	3205	3	0.00
12/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3225	3	3225	3	0.00
12/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3244	3	3244	3	0.00
12/04/2023	2037 On 02-May-24			Bond Future	12.02	79.4927	12.0189	79.4927	0.00
12/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3044	3	3044	3	0.00
12/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3090	3	3090	3	0.00
12/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3067	3	3067	3	0.00
12/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6257	6	6257	6	0.00
12/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6290	6	6290	6	0.00
12/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6223	6	6223	6	0.00
12/04/2023	2038 On 04-May-23			Bond Future	129.29	130.0279	129.2855	130.0279	3,758.00
12/04/2023	2038 On 03-August-23			Bond Future	130.03	130.7938	130.0343	130.7938	1,273.00
12/04/2023	2038 On 02-November-23			Bond Future	132.82	133.5989	132.8228	133.5989	0.00
12/04/2023	2038 On 01-February-24			Bond Future	133.68	134.4683	133.6757	134.4683	0.00
12/04/2023	2038 On 02-May-24			Bond Future	136.52	137.3320	136.5234	137.3320	0.00
12/04/2023	2040 On 04-May-23			Bond Future	11.82	81.9575	11.8195	81.9575	38,187.00
12/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
12/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	4	0	4	0	486.00
12/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	19	0	19	0	388.00
12/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8984	9	8984	9	0.00
12/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	389	0	389	0	486.00
12/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	2015	2	2015	2	0.00
12/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	39	0	39	0	684.00
12/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	291	0	291	0	0.00
12/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	304	0	304	0	0.00
12/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	317	0	317	0	0.00
12/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5553	5	5553	5	0.00
12/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	57	0	57	0	388.00
12/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	4	0	4	0	486.00
12/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2731	3	2731	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	639	1	639	1	684.00
12/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7051	7	7051	7	0.00
12/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2781	3	2781	3	0.00
12/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2832	3	2832	3	0.00
12/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5052	5	5052	5	0.00
12/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2486	3	2486	3	0.00
12/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5769	6	5769	6	0.00
12/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11050	11	11050	11	0.00
12/04/2023	2040 On 03-August-23			Bond Future	11.94	79.1472	11.9360	79.1472	113,243.00
12/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3907	4	3907	4	0.00
12/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3872	4	3872	4	0.00
12/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3943	4	3943	4	0.00
12/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2224	2	2224	2	0.00
12/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2268	2	2268	2	0.00
12/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2246	2	2246	2	0.00
12/04/2023	2040 On 02-November-23			Bond Future	12.04	80.8263	12.0418	80.8263	29.00
12/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2716	3	2716	3	0.00
12/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2690	3	2690	3	0.00
12/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2664	3	2664	3	0.00
12/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5444	6	5444	6	0.00
12/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5373	5	5373	5	0.00
12/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5408	5	5408	5	0.00
12/04/2023	2040 On 01-February-24			Bond Future	12.15	78.0442	12.1533	78.0442	11.00
12/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	5122	5	5122	5	0.00
12/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	5090	5	5090	5	0.00
12/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5058	5	5058	5	0.00
12/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	4050	4	4050	4	0.00
12/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	4026	4	4026	4	0.00
12/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	4001	4	4001	4	0.00
12/04/2023	2040 On 02-May-24			Bond Future	12.28	79.6864	12.2750	79.6864	0.00
12/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3166	3	3166	3	0.00
12/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3142	3	3142	3	0.00
12/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3118	3	3118	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7020	7	7020	7	0.00
12/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7094	7	7094	7	0.00
12/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7057	7	7057	7	0.00
12/04/2023	2044 On 04-May-23			Bond Future	11.89	78.2622	11.8885	78.2622	56,835.00
12/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	251	0	251	0	0.00
12/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	821	1	821	1	0.00
12/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1593	2	1593	2	0.00
12/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2613	3	2613	3	0.00
12/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	229	0	229	0	0.00
12/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	240	0	240	0	0.00
12/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3190	3	3190	3	0.00
12/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1674	2	1674	2	4,423.00
12/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3244	3	3244	3	0.00
12/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	460	1	460	1	1,798.00
12/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	918	1	918	1	4,423.00
12/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3136	3	3136	3	0.00
12/04/2023	2044 On 03-August-23			Bond Future	12.00	75.5006	12.0009	75.5006	29,214.00
12/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3593	4	3593	4	0.00
12/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	2282	2	2282	2	0.00
12/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	3030	3	3030	3	0.00
12/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3559	4	3559	4	0.00
12/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	3524	3	3524	3	0.00
12/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2639	3	2639	3	0.00
12/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2614	3	2614	3	0.00
12/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	3035	3	3035	3	4,754.00
12/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3812	4	3812	4	3,076.00
12/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2590	3	2590	3	0.00
12/04/2023	2044 On 02-November-23			Bond Future	12.10	77.1023	12.1028	77.1023	0.00
12/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2478	2	2478	2	0.00
12/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2453	2	2453	2	0.00
12/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2503	2	2503	2	0.00
12/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5767	6	5767	6	0.00
12/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5844	6	5844	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5805	6	5805	6	0.00
12/04/2023	2044 On 01-February-24			Bond Future	12.21	74.3659	12.2100	74.3659	0.00
12/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4880	5	4880	5	0.00
12/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4849	5	4849	5	0.00
12/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4912	5	4912	5	0.00
12/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4449	4	4449	4	0.00
12/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4501	5	4501	5	0.00
12/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4475	5	4475	5	0.00
12/04/2023	2044 On 02-May-24			Bond Future	12.33	75.9307	12.3265	75.9307	0.00
12/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3365	3	3365	3	0.00
12/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3341	3	3341	3	0.00
12/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3390	3	3390	3	0.00
12/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7314	7	7314	7	0.00
12/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7391	7	7391	7	0.00
12/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7352	7	7352	7	0.00
12/04/2023	2046 On 04-May-23			Bond Future	113.61	113.8346	113.6107	113.8346	12,310.00
12/04/2023	2046 On 03-August-23			Bond Future	115.99	116.2209	115.9909	116.2209	5,907.00
12/04/2023	2046 On 02-November-23			Bond Future	116.39	116.6291	116.3938	116.6291	0.00
12/04/2023	2046 On 01-February-24			Bond Future	118.90	119.1438	118.9037	119.1438	0.00
12/04/2023	2046 On 02-May-24			Bond Future	119.30	119.5424	119.2978	119.5424	0.00
12/04/2023	2050 On 04-May-23			Bond Future	116.06	116.4114	116.0622	116.4114	9,844.00
12/04/2023	2050 On 03-August-23			Bond Future	116.31	116.6691	116.3110	116.6691	7,214.00
12/04/2023	2050 On 02-November-23			Bond Future	118.81	119.1712	118.8054	119.1712	0.00
12/04/2023	2050 On 01-February-24			Bond Future	119.13	119.5012	119.1275	119.5012	0.00
12/04/2023	2050 On 02-May-24			Bond Future	121.67	122.0460	121.6653	122.0460	0.00
12/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	AL37 On 04-May-23			Index Future	882.53	882.0450	882.5290	882.0450	0.00
12/04/2023	AL37 On 03-August-23			Index Future	900.80	900.3110	900.8020	900.3110	0.00
12/04/2023	AL37 On 02-November-23			Index Future	919.91	919.4050	919.9050	919.4050	0.00
12/04/2023	AL37 On 01-February-24			Index Future	939.54	939.0250	939.5360	939.0250	0.00
12/04/2023	AL37 On 02-May-24			Index Future	959.36	958.8360	959.3600	958.8360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	AL7T On 04-May-23			Index Future	1012.30	1010.9020	1012.3040	1010.9020	0.00
12/04/2023	AL7T On 03-August-23			Index Future	1033.26	1031.8360	1033.2630	1031.8360	0.00
12/04/2023	AL7T On 02-November-23			Index Future	1055.18	1053.7200	1055.1760	1053.7200	0.00
12/04/2023	AL7T On 01-February-24			Index Future	1077.69	1076.2050	1077.6930	1076.2050	0.00
12/04/2023	AL7T On 02-May-24			Index Future	1100.43	1098.9110	1100.4320	1098.9110	0.00
12/04/2023	ALBI On 04-May-23			Index Future	884.42	883.6850	884.4200	883.6850	99.00
12/04/2023	ALBI On 03-August-23			Index Future	902.73	901.9840	902.7320	901.9840	17.00
12/04/2023	ALBI On 02-November-23			Index Future	921.88	921.1140	921.8760	921.1140	0.00
12/04/2023	ALBI On 01-February-24			Index Future	941.55	940.7700	941.5490	940.7700	0.00
12/04/2023	ALBI On 02-May-24			Index Future	961.42	960.6180	961.4160	960.6180	0.00
12/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2023	ES33 On 04-May-23			Bond Future	12.09	74.3322	12.0890	74.3322	0.00
12/04/2023	ES33 On 03-August-23			Bond Future	12.23	75.8905	12.2252	75.8905	350.00
12/04/2023	ES33 On 02-November-23			Bond Future	12.36	73.7213	12.3635	73.7213	0.00
12/04/2023	ES33 On 01-February-24			Bond Future	12.51	75.3106	12.5107	75.3106	0.00
12/04/2023	ES33 On 02-May-24			Bond Future	12.67	73.1160	12.6674	73.1160	0.00
12/04/2023	ES42 On 04-May-23			Bond Future	12.55	71.2121	12.5473	71.2121	0.00
12/04/2023	ES42 On 03-August-23			Bond Future	12.68	72.7051	12.6766	72.7051	4,000.00
12/04/2023	ES42 On 02-November-23			Bond Future	12.81	70.0014	12.8074	70.0014	0.00
12/04/2023	ES42 On 01-February-24			Bond Future	12.94	71.5102	12.9392	71.5102	0.00
12/04/2023	ES42 On 02-May-24			Bond Future	13.08	68.7697	13.0836	68.7697	0.00
12/04/2023	GOVI On 04-May-23			GOVI	871.93	871.1820	871.9340	871.1820	410.00
12/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	190540	18	190540	18	0.00
12/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	190740	18	190740	18	0.00
12/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	190640	18	190640	18	0.00
12/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 03-August-23			GOVI	889.99	889.2230	889.9870	889.2230	430.00
12/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	527570	52	527570	52	0.00
12/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	527770	52	527770	52	0.00
12/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	527670	52	527670	52	0.00
12/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 02-November-23			GOVI	908.86	908.0820	908.8610	908.0820	0.00
12/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	230610	22	230610	22	0.00
12/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	230510	22	230510	22	0.00
12/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	230410	22	230410	22	0.00
12/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 01-February-24			GOVI	928.26	927.4600	928.2560	927.4600	0.00
12/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	482760	47	482760	47	0.00
12/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	482660	47	482660	47	0.00
12/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	482560	47	482560	47	0.00
12/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 02-May-24			GOVI	947.84	947.0270	947.8420	947.0270	0.00
12/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	31280	4	31280	4	0.00
12/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	31380	4	31380	4	0.00
12/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	31480	4	31480	4	0.00
12/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2023	IGOV On 04-May-23			Index Future	327.62	327.9930	327.6150	327.9930	654.00
12/04/2023	IGOV On 03-August-23			Index Future	334.48	334.8660	334.4790	334.8660	0.00
12/04/2023	IGOV On 02-November-23			Index Future	341.65	342.0470	341.6510	342.0470	0.00
12/04/2023	IGOV On 01-February-24			Index Future	349.02	349.4240	349.0190	349.4240	0.00
12/04/2023	IGOV On 02-May-24			Index Future	356.46	356.8710	356.4590	356.8710	0.00
12/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.97	92.0250	7.9700	92.0250	0.00
12/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.03	91.9600	8.0300	91.9600	0.00
12/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.7650	8.2400	91.7650	0.00
12/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.27	91.7500	8.2700	91.7500	0.00
12/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.35	91.6700	8.3450	91.6700	0.00
12/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.36	91.6550	8.3600	91.6550	0.00
12/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.26	91.7600	8.2600	91.7600	0.00
12/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.09	91.9600	8.0900	91.9600	0.00
12/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.85	92.2100	7.8450	92.2100	0.00
12/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.76	92.2950	7.7550	92.2950	0.00
12/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.70	92.3500	7.6950	92.3500	0.00
12/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.70	92.3200	7.7000	92.3200	0.00
12/04/2023	R035 On 04-May-23			Bond Future	11.29	85.9701	11.2916	85.9701	124,011.00
12/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
12/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	21	0	21	0	491.00
12/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	3089	3	3089	3	0.00
12/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3416	3	3416	3	0.00
12/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	908	1	908	1	0.00
12/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	49	0	49	0	770.00
12/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9881	10	9881	10	0.00
12/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6340	6	6340	6	0.00
12/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	856	1	856	1	0.00
12/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	881	1	881	1	0.00
12/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	66	0	66	0	388.00
12/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	526	1	526	1	770.00
12/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	782	1	782	1	491.00
12/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1923	2	1923	2	0.00
12/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4152	4	4152	4	0.00
12/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1318	1	1318	1	0.00
12/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	21	0	21	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	1	0	1	0	491.00
12/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4442	5	4442	5	0.00
12/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1481	2	1481	2	0.00
12/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	200	0	200	0	770.00
12/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1382	1	1382	1	0.00
12/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1350	1	1350	1	0.00
12/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	253	0	253	0	1,035.00
12/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5217	5	5217	5	0.00
12/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8838	9	8838	9	0.00
12/04/2023	R035 On 03-August-23			Bond Future	11.40	87.7512	11.3960	87.7512	43,147.00
12/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4671	5	4671	5	0.00
12/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4708	5	4708	5	0.00
12/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4746	5	4746	5	0.00
12/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1452	2	1452	2	0.00
12/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1467	2	1467	2	0.00
12/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1483	2	1483	2	0.00
12/04/2023	R035 On 02-November-23			Bond Future	11.50	85.1048	11.5018	85.1048	0.00
12/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	3408	3	3408	3	0.00
12/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1514	1	1514	1	400.00
12/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	8333	8	8333	8	0.00
12/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3351	3	3351	3	0.00
12/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3380	3	3380	3	0.00
12/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2578	3	2578	3	400.00
12/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3832	4	3832	4	0.00
12/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3859	4	3859	4	0.00
12/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1349	1	1349	1	400.00
12/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6574	7	6574	7	0.00
12/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4718	5	4718	5	0.00
12/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3805	4	3805	4	0.00
12/04/2023	R035 On 01-February-24			Bond Future	11.61	86.9202	11.6145	86.9202	0.00
12/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10467	10	10467	10	0.00
12/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5843	6	5843	6	0.00
12/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5910	6	5910	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2770	3	2770	3	400.00
12/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5876	6	5876	6	0.00
12/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1754	2	1754	2	400.00
12/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7376	7	7376	7	0.00
12/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5501	6	5501	6	0.00
12/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2848	3	2848	3	0.00
12/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2866	3	2866	3	0.00
12/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2830	3	2830	3	0.00
12/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1286	1	1286	1	400.00
12/04/2023	R035 On 02-May-24			Bond Future	11.73	84.2417	11.7286	84.2417	0.00
12/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3105	3	3105	3	0.00
12/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3059	3	3059	3	0.00
12/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3082	3	3082	3	0.00
12/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5950	6	5950	6	0.00
12/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5982	6	5982	6	0.00
12/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5917	6	5917	6	0.00
12/04/2023	R186 On 04-May-23			Bond Future	8.50	110.0777	8.5035	110.0777	53,339.00
12/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	336	0	336	0	200.00
12/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1231	1	1231	1	0.00
12/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1256	1	1256	1	0.00
12/04/2023	R186 On 04-May-23		Call	Bond Future	10098	10	10098	10	0.00
12/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1281	1	1281	1	0.00
12/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	225	0	225	0	0.00
12/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	218	0	218	0	0.00
12/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	232	0	232	0	0.00
12/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	793	1	793	1	200.00
12/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
12/04/2023	R186 On 03-August-23			Bond Future	8.51	107.0510	8.5133	107.0510	66,087.00
12/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3822	4	3822	4	0.00
12/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3772	4	3772	4	0.00
12/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3797	4	3797	4	0.00
12/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	219	0	219	0	0.00
12/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	222	0	222	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	216	0	216	0	0.00
12/04/2023	R186 On 02-November-23			Bond Future	8.50	109.3218	8.5032	109.3218	1,555.00
12/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5430	5	5430	5	0.00
12/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3136	3	3136	3	0.00
12/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3116	3	3116	3	0.00
12/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3157	3	3157	3	0.00
12/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2653	3	2653	3	1,715.00
12/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	698	1	698	1	0.00
12/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	710	1	710	1	0.00
12/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	704	1	704	1	0.00
12/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	871	1	871	1	0.00
12/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	261	0	261	0	1,715.00
12/04/2023	R186 On 01-February-24			Bond Future	8.49	106.3459	8.4862	106.3459	0.00
12/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3453	3	3453	3	0.00
12/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3415	3	3415	3	0.00
12/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3434	3	3434	3	0.00
12/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	825	1	825	1	0.00
12/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	837	1	837	1	0.00
12/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	831	1	831	1	0.00
12/04/2023	R186 On 02-May-24			Bond Future	8.48	108.5854	8.4779	108.5854	0.00
12/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1136	1	1136	1	0.00
12/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1147	1	1147	1	0.00
12/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1158	1	1158	1	0.00
12/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2279	2	2279	2	0.00
12/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2292	2	2292	2	0.00
12/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2305	2	2305	2	0.00
12/04/2023	R197 On 04-May-23			Bond Future	335.94	336.1028	335.9375	336.1028	309.00
12/04/2023	R197 On 03-August-23			Bond Future	333.89	334.0638	333.8910	334.0638	0.00
12/04/2023	R197 On 02-November-23			Bond Future	341.05	341.2284	341.0513	341.2284	0.00
12/04/2023	R202 On 04-May-23			Bond Future	252.69	252.7892	252.6932	252.7892	4,492.00
12/04/2023	R202 On 03-August-23			Bond Future	253.16	253.2631	253.1621	253.2631	4,965.00
12/04/2023	R202 On 02-November-23			Bond Future	258.59	258.6946	258.5911	258.6946	0.00
12/04/2023	R202 On 01-February-24			Bond Future	259.22	259.3227	259.2173	259.3227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R202 On 02-May-24			Bond Future	264.74	264.8456	264.7397	264.8456	0.00
12/04/2023	R209 On 04-May-23			Bond Future	11.33	66.5787	11.3293	66.5787	19,309.00
12/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	311	0	311	0	1,250.00
12/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1441	1	1441	1	2,250.00
12/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5540	5	5540	5	0.00
12/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	474	0	474	0	0.00
12/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
12/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	21	0	21	0	4,500.00
12/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	441	0	441	0	0.00
12/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	457	0	457	0	0.00
12/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1621	2	1621	2	0.00
12/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1656	2	1656	2	0.00
12/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4370	4	4370	4	0.00
12/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	593	1	593	1	0.00
12/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7164	7	7164	7	0.00
12/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1586	2	1586	2	0.00
12/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	16	0	16	0	9,750.00
12/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1992	2	1992	2	8,250.00
12/04/2023	R209 On 03-August-23			Bond Future	11.42	67.9579	11.4241	67.9579	8,708.00
12/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3910	4	3910	4	0.00
12/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	866	1	866	1	1,800.00
12/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3846	4	3846	4	0.00
12/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3878	4	3878	4	0.00
12/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	226	0	226	0	1,800.00
12/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7823	8	7823	8	0.00
12/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1380	1	1380	1	0.00
12/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4587	5	4587	5	0.00
12/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1409	1	1409	1	0.00
12/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1395	1	1395	1	0.00
12/04/2023	R209 On 02-November-23			Bond Future	11.52	66.2468	11.5168	66.2468	594.00
12/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2761	3	2761	3	0.00
12/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2713	3	2713	3	0.00
12/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2737	3	2737	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3607	4	3607	4	0.00
12/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3632	4	3632	4	0.00
12/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3581	4	3581	4	0.00
12/04/2023	R209 On 01-February-24			Bond Future	11.61	67.6599	11.6115	67.6599	0.00
12/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4983	5	4983	5	0.00
12/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	5012	5	5012	5	0.00
12/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5041	5	5041	5	0.00
12/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2568	3	2568	3	0.00
12/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2584	3	2584	3	0.00
12/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2601	3	2601	3	0.00
12/04/2023	R209 On 02-May-24			Bond Future	11.71	65.9333	11.7148	65.9333	0.00
12/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2721	3	2721	3	0.00
12/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2680	3	2680	3	0.00
12/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2701	3	2701	3	0.00
12/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5301	5	5301	5	0.00
12/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5330	5	5330	5	0.00
12/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5271	5	5271	5	0.00
12/04/2023	R210 On 04-May-23			Bond Future	224.33	224.4281	224.3284	224.4281	386.00
12/04/2023	R210 On 03-August-23			Bond Future	229.03	229.1328	229.0284	229.1328	371.00
12/04/2023	R210 On 02-November-23			Bond Future	230.78	230.8869	230.7797	230.8869	0.00
12/04/2023	R210 On 01-February-24			Bond Future	235.76	235.8653	235.7563	235.8653	0.00
12/04/2023	R210 On 02-May-24			Bond Future	237.54	237.6469	237.5371	237.6469	0.00
12/04/2023	R213 On 04-May-23			Bond Future	10.34	83.5895	10.3421	83.5895	20,214.00
12/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2081	2	2081	2	0.00
12/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2117	2	2117	2	0.00
12/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2155	2	2155	2	0.00
12/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	281	0	281	0	0.00
12/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	289	0	289	0	0.00
12/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	298	0	298	0	0.00
12/04/2023	R213 On 03-August-23			Bond Future	10.43	85.3212	10.4255	85.3212	11,417.00
12/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5647	6	5647	6	0.00
12/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5683	6	5683	6	0.00
12/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5719	6	5719	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	467	0	467	0	0.00
12/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	461	0	461	0	0.00
12/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	473	0	473	0	0.00
12/04/2023	R213 On 02-November-23			Bond Future	10.51	83.5756	10.5103	83.5756	566.00
12/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4268	4	4268	4	0.00
12/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4297	4	4297	4	0.00
12/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4326	4	4326	4	0.00
12/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1632	2	1632	2	0.00
12/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1645	2	1645	2	0.00
12/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1658	2	1658	2	0.00
12/04/2023	R213 On 01-February-24			Bond Future	10.60	85.3585	10.6019	85.3585	0.00
12/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	6018	6	6018	6	0.00
12/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5956	6	5956	6	0.00
12/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5987	6	5987	6	0.00
12/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1365	1	1365	1	0.00
12/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1375	1	1375	1	0.00
12/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1356	1	1356	1	0.00
12/04/2023	R213 On 02-May-24			Bond Future	10.70	83.6003	10.6962	83.6003	0.00
12/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2295	2	2295	2	0.00
12/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2314	2	2314	2	0.00
12/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2334	2	2334	2	0.00
12/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4024	4	4024	4	0.00
12/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4047	4	4047	4	0.00
12/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4071	4	4071	4	0.00
12/04/2023	R214 On 04-May-23			Bond Future	11.69	62.6474	11.6894	62.6474	10,860.00
12/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	374	0	374	0	0.00
12/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	360	0	360	0	0.00
12/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	346	0	346	0	0.00
12/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2068	2	2068	2	0.00
12/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2029	2	2029	2	0.00
12/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1989	2	1989	2	0.00
12/04/2023	R214 On 03-August-23			Bond Future	11.79	63.9452	11.7855	63.9452	14,224.00
12/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3589	4	3589	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3527	4	3527	4	0.00
12/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3558	4	3558	4	0.00
12/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1760	2	1760	2	0.00
12/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1777	2	1777	2	0.00
12/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1743	2	1743	2	0.00
12/04/2023	R214 On 02-November-23			Bond Future	11.88	62.0002	11.8821	62.0002	0.00
12/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2256	2	2256	2	0.00
12/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	2300	2	2300	2	0.00
12/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2278	2	2278	2	0.00
12/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4440	4	4440	4	0.00
12/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4470	5	4470	5	0.00
12/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4409	4	4409	4	0.00
12/04/2023	R214 On 01-February-24			Bond Future	11.98	63.3227	11.9837	63.3227	0.00
12/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4245	4	4245	4	0.00
12/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4272	4	4272	4	0.00
12/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4299	4	4299	4	0.00
12/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3442	3	3442	3	0.00
12/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3463	3	3463	3	0.00
12/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3484	4	3484	4	0.00
12/04/2023	R214 On 02-May-24			Bond Future	12.09	61.3539	12.0854	61.3539	0.00
12/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2805	3	2805	3	0.00
12/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2784	3	2784	3	0.00
12/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2764	3	2764	3	0.00
12/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5920	6	5920	6	0.00
12/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5888	6	5888	6	0.00
12/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5856	6	5856	6	0.00
12/04/2023	R248 On 04-May-23			Bond Future	11.85	76.9203	11.8508	76.9203	69,839.00
12/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	205	0	205	0	0.00
12/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	196	0	196	0	0.00
12/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
12/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	58	0	58	0	1,500.00
12/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	215	0	215	0	0.00
12/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3450	4	3450	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10082	10	10082	10	0.00
12/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3566	4	3566	4	0.00
12/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3508	4	3508	4	0.00
12/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5001	5	5001	5	0.00
12/04/2023	R248 On 03-August-23			Bond Future	11.95	78.5138	11.9526	78.5138	171,858.00
12/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3613	4	3613	4	0.00
12/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3578	4	3578	4	0.00
12/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3647	4	3647	4	0.00
12/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2694	3	2694	3	0.00
12/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2744	3	2744	3	0.00
12/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2719	3	2719	3	0.00
12/04/2023	R248 On 02-November-23			Bond Future	12.06	75.7350	12.0551	75.7350	0.00
12/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2571	3	2571	3	0.00
12/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2546	3	2546	3	0.00
12/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2521	3	2521	3	0.00
12/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	6127	6	6127	6	0.00
12/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	6208	6	6208	6	0.00
12/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	6167	6	6167	6	0.00
12/04/2023	R248 On 01-February-24			Bond Future	12.16	77.3506	12.1630	77.3506	0.00
12/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4709	5	4709	5	0.00
12/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4677	5	4677	5	0.00
12/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4646	5	4646	5	0.00
12/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4783	5	4783	5	0.00
12/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4755	5	4755	5	0.00
12/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4727	5	4727	5	0.00
12/04/2023	R248 On 02-May-24			Bond Future	12.27	74.5337	12.2709	74.5337	13,000.00
12/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2923	3	2923	3	0.00
12/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2900	3	2900	3	0.00
12/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2878	3	2878	3	0.00
12/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7821	8	7821	8	0.00
12/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7907	8	7907	8	0.00
12/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7864	8	7864	8	0.00