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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	2025 On 03-August-23			Bond Future	169.80	169.8542	169.8026	169.8542	1,376.00
10/07/2023	2025 On 02-November-23			Bond Future	173.58	173.6374	173.5843	173.6374	4,821.00
10/07/2023	2025 On 01-February-24			Bond Future	175.78	175.8369	175.7825	175.8369	0.00
10/07/2023	2025 On 02-May-24			Bond Future	179.82	179.8777	179.8223	179.8777	0.00
10/07/2023	2025 On 01-August-24			Bond Future	182.13	182.1840	182.1278	182.1840	0.00
10/07/2023	2029 On 03-August-23			Bond Future	123.19	122.9952	123.1903	122.9952	1,897.00
10/07/2023	2029 On 02-November-23			Bond Future	124.60	124.4028	124.6023	124.4028	1,145.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2023	2029 On 01-February-24			Bond Future	127.47	127.2641	127.4679	127.2641	0.00
10/07/2023	2029 On 02-May-24			Bond Future	129.03	128.8205	129.0292	128.8205	0.00
10/07/2023	2029 On 01-August-24			Bond Future	132.00	131.7909	132.0047	131.7909	0.00
10/07/2023	2030 On 03-August-23			Bond Future	10.82	87.4158	10.8209	87.4158	63,366.00
10/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	2439	3	2439	3	0.00
10/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	7037	7	7037	7	0.00
10/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	145	0	145	0	1,012.00
10/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	469	1	469	1	350.00
10/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	2369	3	2369	3	0.00
10/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	8153	8	8153	8	0.00
10/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	2404	3	2404	3	0.00
10/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	216	0	216	0	0.00
10/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	2	0	2	0	350.00
10/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	228	0	228	0	0.00
10/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	1188	1	1188	1	0.00
10/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	6	0	6	0	1,012.00
10/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1931	2	1931	2	0.00
10/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	222	0	222	0	0.00
10/07/2023	2030 On 02-November-23			Bond Future	10.91	89.3415	10.9145	89.3415	37,700.00
10/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	5708	6	5708	6	0.00
10/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	2332	2	2332	2	500.00
10/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	3532	4	3532	4	0.00
10/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	1667	2	1667	2	0.00
10/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	429	0	429	0	500.00
10/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1295	1	1295	1	500.00
10/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	3137	3	3137	3	0.00
10/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	1627	2	1627	2	0.00
10/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	1647	2	1647	2	0.00
10/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	577	1	577	1	800.00
10/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	939	1	939	1	500.00
10/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	254	0	254	0	800.00
10/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	5946	6	5946	6	0.00
10/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	4099	4	4099	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
10/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	2073	2	2073	2	0.00
10/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	2094	2	2094	2	0.00
10/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	1071	1	1071	1	500.00
10/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	407	0	407	0	500.00
10/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	2503	2	2503	2	0.00
10/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	4725	5	4725	5	0.00
10/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	2052	2	2052	2	0.00
10/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	3106	3	3106	3	0.00
10/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	916	1	916	1	800.00
10/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1501	1	1501	1	0.00
10/07/2023	2030 On 01-February-24			Bond Future	11.00	87.3693	11.0019	87.3693	0.00
10/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	4513	5	4513	5	0.00
10/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	5196	5	5196	5	0.00
10/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	4210	4	4210	4	0.00
10/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3079	3	3079	3	0.00
10/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3176	3	3176	3	0.00
10/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	3200	3	3200	3	0.00
10/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1312	1	1312	1	500.00
10/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	919	1	919	1	400.00
10/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	537	1	537	1	400.00
10/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	755	1	755	1	500.00
10/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	3224	3	3224	3	0.00
10/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	4485	5	4485	5	0.00
10/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1020	1	1020	1	200.00
10/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	2380	2	2380	2	0.00
10/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	787	1	787	1	1,360.00
10/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	846	1	846	1	500.00
10/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4911	5	4911	5	0.00
10/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	6418	6	6418	6	0.00
10/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	5280	5	5280	5	0.00
10/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	5145	5	5145	5	0.00
10/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	4420	4	4420	4	0.00
10/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	1220	1	1220	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1788	2	1788	2	0.00
10/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	1210	1	1210	1	500.00
10/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	998	1	998	1	400.00
10/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	4692	5	4692	5	0.00
10/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3767	4	3767	4	0.00
10/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	2387	2	2387	2	700.00
10/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1802	2	1802	2	0.00
10/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1816	2	1816	2	0.00
10/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1874	2	1874	2	1,360.00
10/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1322	1	1322	1	200.00
10/07/2023	2030 On 02-May-24			Bond Future	11.10	89.3567	11.1019	89.3567	0.00
10/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	8122	8	8122	8	0.00
10/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	2794	3	2794	3	500.00
10/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	4748	5	4748	5	0.00
10/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1207	1	1207	1	1,000.00
10/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	877	1	877	1	0.00
10/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	5936	6	5936	6	0.00
10/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	1855	2	1855	2	500.00
10/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2203	2	2203	2	1,080.00
10/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	860	1	860	1	0.00
10/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	747	1	747	1	1,000.00
10/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	869	1	869	1	0.00
10/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5937	6	5937	6	0.00
10/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	6473	6	6473	6	0.00
10/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5970	6	5970	6	0.00
10/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	3287	3	3287	3	0.00
10/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3718	4	3718	4	0.00
10/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1224	1	1224	1	1,080.00
10/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2725	3	2725	3	0.00
10/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5904	6	5904	6	0.00
10/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4896	5	4896	5	0.00
10/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1621	2	1621	2	1,000.00
10/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	726	1	726	1	500.00

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10/07/2023	2030 On 01-August-24			Bond Future	11.21	87.3908	11.2109	87.3908	0.00
10/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	1613	2	1613	2	0.00
10/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	1586	2	1586	2	0.00
10/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	1599	2	1599	2	0.00
10/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4728	5	4728	5	0.00
10/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4753	5	4753	5	0.00
10/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4703	5	4703	5	0.00
10/07/2023	2032 On 03-August-23			Bond Future	11.48	85.6626	11.4830	85.6626	88,687.00
10/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	825	1	825	1	0.00
10/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	2664	3	2664	3	5,000.00
10/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	1773	2	1773	2	0.00
10/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	1738	2	1738	2	0.00
10/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	958	1	958	1	11,000.00
10/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
10/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
10/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	2821	3	2821	3	3,000.00
10/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	1808	2	1808	2	0.00
10/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	1098	1	1098	1	0.00
10/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	2280	2	2280	2	5,000.00
10/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	330	0	330	0	0.00
10/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	780	1	780	1	7,500.00
10/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	458	0	458	0	0.00
10/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	229	0	229	0	3,000.00
10/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	5883	6	5883	6	0.00
10/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	9624	9	9624	9	0.00
10/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	877	1	877	1	11,000.00
10/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	482	0	482	0	0.00
10/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	470	0	470	0	0.00
10/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	255	0	255	0	0.00
10/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	982	1	982	1	7,500.00
10/07/2023	2032 On 02-November-23			Bond Future	11.59	83.3866	11.5931	83.3866	104,359.00
10/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	2676	3	2676	3	0.00
10/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	4120	4	4120	4	0.00

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10/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	1391	1	1391	1	0.00
10/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1142	1	1142	1	500.00
10/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	1372	1	1372	1	0.00
10/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	1488	2	1488	2	0.00
10/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	3013	3	3013	3	0.00
10/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	1410	2	1410	2	0.00
10/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	628	1	628	1	500.00
10/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	508	1	508	1	500.00
10/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	5346	5	5346	5	0.00
10/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	3523	3	3523	3	0.00
10/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	3072	3	3072	3	0.00
10/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1603	2	1603	2	0.00
10/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2960	3	2960	3	500.00
10/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	4868	5	4868	5	0.00
10/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	3130	3	3130	3	0.00
10/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	3101	3	3101	3	0.00
10/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	1097	1	1097	1	500.00
10/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1813	2	1813	2	500.00
10/07/2023	2032 On 01-February-24			Bond Future	11.70	85.2852	11.6961	85.2852	0.00
10/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	5545	6	5545	6	0.00
10/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	3306	3	3306	3	0.00
10/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1130	1	1130	1	1,200.00
10/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	5171	5	5171	5	0.00
10/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	5894	6	5894	6	0.00
10/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	460	0	460	0	1,200.00
10/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	3254	3	3254	3	0.00
10/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	3280	3	3280	3	0.00
10/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1157	1	1157	1	200.00
10/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	1633	2	1633	2	500.00
10/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3049	3	3049	3	0.00
10/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	919	1	919	1	500.00
10/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2805	3	2805	3	200.00
10/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	4448	4	4448	4	0.00

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10/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2630	3	2630	3	0.00
10/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2649	3	2649	3	0.00
10/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	8608	8	8608	8	0.00
10/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1369	1	1369	1	500.00
10/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	5530	5	5530	5	0.00
10/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2611	3	2611	3	0.00
10/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	5460	5	5460	5	0.00
10/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	6151	6	6151	6	0.00
10/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1485	1	1485	1	1,200.00
10/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1623	2	1623	2	200.00
10/07/2023	2032 On 02-May-24			Bond Future	11.81	83.0622	11.8070	83.0622	0.00
10/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	7712	8	7712	8	0.00
10/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	1778	2	1778	2	500.00
10/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2243	2	2243	2	1,550.00
10/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1059	1	1059	1	0.00
10/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1099	1	1099	1	500.00
10/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1049	1	1049	1	0.00
10/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	6295	6	6295	6	0.00
10/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	7170	7	7170	7	0.00
10/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1425	2	1425	2	1,000.00
10/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1069	1	1069	1	0.00
10/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1162	1	1162	1	1,550.00
10/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	881	1	881	1	1,000.00
10/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	7641	7	7641	7	0.00
10/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	6511	6	6511	6	0.00
10/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	6852	7	6852	7	0.00
10/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	5770	6	5770	6	0.00
10/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1364	1	1364	1	500.00
10/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	6929	7	6929	7	0.00
10/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	6737	7	6737	7	0.00
10/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	6890	7	6890	7	0.00
10/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	4304	4	4304	4	0.00
10/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	5040	5	5040	5	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
10/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	1225	1	1225	1	1,550.00
10/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1628	2	1628	2	1,000.00
10/07/2023	2032 On 01-August-24			Bond Future	11.92	84.9578	11.9235	84.9578	0.00
10/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	1845	2	1845	2	0.00
10/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	1861	2	1861	2	0.00
10/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	1878	2	1878	2	0.00
10/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	5317	5	5317	5	0.00
10/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	5346	5	5346	5	0.00
10/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	5376	5	5376	5	0.00
10/07/2023	2033 On 03-August-23			Bond Future	116.75	116.4551	116.7519	116.4551	6,984.00
10/07/2023	2033 On 02-November-23			Bond Future	117.93	117.6242	117.9275	117.6242	290.00
10/07/2023	2033 On 01-February-24			Bond Future	120.64	120.3295	120.6395	120.3295	0.00
10/07/2023	2033 On 02-May-24			Bond Future	121.95	121.6316	121.9488	121.6316	0.00
10/07/2023	2033 On 01-August-24			Bond Future	124.76	124.4363	124.7611	124.4363	0.00
10/07/2023	2037 On 03-August-23			Bond Future	12.46	74.8436	12.4579	74.8436	113,191.00
10/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
10/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	441	1	441	1	0.00
10/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,800.00
10/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	412	1	412	1	0.00
10/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	426	1	426	1	0.00
10/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	2159	2	2159	2	0.00
10/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	2198	2	2198	2	0.00
10/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	8180	8	8180	8	0.00
10/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	2120	2	2120	2	0.00
10/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	12577	12	12577	12	0.00
10/07/2023	2037 On 02-November-23			Bond Future	12.58	76.4923	12.5786	76.4923	29,045.00
10/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	556	1	556	1	0.00
10/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1212	1	1212	1	750.00
10/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	546	1	546	1	0.00
10/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	2343	2	2343	2	750.00
10/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	6953	7	6953	7	0.00
10/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	567	1	567	1	0.00
10/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	6088	6	6088	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
10/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	6042	6	6042	6	0.00
10/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	679	1	679	1	750.00
10/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2643	3	2643	3	0.00
10/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	4149	4	4149	4	0.00
10/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	5996	6	5996	6	0.00
10/07/2023	2037 On 01-February-24			Bond Future	12.70	73.9773	12.6972	73.9773	0.00
10/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	7230	7	7230	7	0.00
10/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	2358	2	2358	2	0.00
10/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	2381	2	2381	2	0.00
10/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	1885	2	1885	2	2,500.00
10/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	3991	4	3991	4	0.00
10/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	2404	3	2404	3	0.00
10/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	4283	4	4283	4	0.00
10/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	5030	5	5030	5	0.00
10/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2835	3	2835	3	2,500.00
10/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1404	1	1404	1	2,500.00
10/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	4312	4	4312	4	0.00
10/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	4341	4	4341	4	0.00
10/07/2023	2037 On 02-May-24			Bond Future	12.82	75.6598	12.8235	75.6598	0.00
10/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1196	1	1196	1	0.00
10/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1208	1	1208	1	0.00
10/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1219	1	1219	1	0.00
10/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	8580	8	8580	8	0.00
10/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	8534	8	8534	8	0.00
10/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	8489	8	8489	8	0.00
10/07/2023	2037 On 01-August-24			Bond Future	12.96	73.1305	12.9577	73.1305	0.00
10/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	2421	3	2421	3	0.00
10/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	2403	3	2403	3	0.00
10/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	2385	2	2385	2	0.00
10/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	6775	7	6775	7	0.00
10/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	6741	7	6741	7	0.00
10/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	6706	7	6706	7	0.00
10/07/2023	2038 On 03-August-23			Bond Future	125.99	125.9863	125.9887	125.9863	1,807.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2023	2038 On 02-November-23			Bond Future	128.79	128.7925	128.7946	128.7925	2,931.00
10/07/2023	2038 On 01-February-24			Bond Future	129.74	129.7364	129.7385	129.7364	0.00
10/07/2023	2038 On 02-May-24			Bond Future	132.72	132.7175	132.7199	132.7175	0.00
10/07/2023	2038 On 01-August-24			Bond Future	133.71	133.7058	133.7088	133.7058	0.00
10/07/2023	2040 On 03-August-23			Bond Future	12.67	75.2164	12.6734	75.2164	127,243.00
10/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	273	0	273	0	0.00
10/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	284	0	284	0	0.00
10/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	295	0	295	0	0.00
10/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	2779	3	2779	3	0.00
10/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	2871	3	2871	3	0.00
10/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	2825	3	2825	3	0.00
10/07/2023	2040 On 02-November-23			Bond Future	12.80	76.8734	12.7959	76.8734	7,118.00
10/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	617	1	617	1	128.00
10/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	429	0	429	0	0.00
10/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	2109	2	2109	2	128.00
10/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	5490	6	5490	6	0.00
10/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	413	0	413	0	0.00
10/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	421	0	421	0	0.00
10/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	7315	7	7315	7	0.00
10/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	7423	7	7423	7	0.00
10/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	1168	1	1168	1	128.00
10/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	3173	3	3173	3	0.00
10/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	6284	6	6284	6	0.00
10/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	7369	7	7369	7	0.00
10/07/2023	2040 On 01-February-24			Bond Future	12.92	74.1167	12.9166	74.1167	28.00
10/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2091	2	2091	2	0.00
10/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2047	2	2047	2	0.00
10/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2069	2	2069	2	0.00
10/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	5216	5	5216	5	0.00
10/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	5251	5	5251	5	0.00
10/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	5181	5	5181	5	0.00
10/07/2023	2040 On 02-May-24			Bond Future	13.04	75.8023	13.0444	75.8023	0.00
10/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1228	1	1228	1	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
10/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1204	1	1204	1	0.00
10/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1216	1	1216	1	0.00
10/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	9256	9	9256	9	0.00
10/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	9355	9	9355	9	0.00
10/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	9306	9	9306	9	0.00
10/07/2023	2040 On 01-August-24			Bond Future	13.18	73.0257	13.1799	73.0257	0.00
10/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	2493	3	2493	3	0.00
10/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	2513	3	2513	3	0.00
10/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	2532	3	2532	3	0.00
10/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	7024	7	7024	7	0.00
10/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	7060	7	7060	7	0.00
10/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	7097	7	7097	7	0.00
10/07/2023	2044 On 03-August-23			Bond Future	12.72	71.6736	12.7221	71.6736	82,204.00
10/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	17	0	17	0	4,553.00
10/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	618	1	618	1	0.00
10/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	177	0	177	0	0.00
10/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	78	0	78	0	0.00
10/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	170	0	170	0	0.00
10/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	162	0	162	0	0.00
10/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	3403	3	3403	3	0.00
10/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	3351	3	3351	3	0.00
10/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	4209	4	4209	4	4,754.00
10/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	3300	3	3300	3	0.00
10/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1848	2	1848	2	9,106.00
10/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	5674	5	5674	5	3,076.00
10/07/2023	2044 On 02-November-23			Bond Future	12.84	73.2525	12.8402	73.2525	5,865.00
10/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	363	0	363	0	0.00
10/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	370	0	370	0	0.00
10/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	377	0	377	0	0.00
10/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	7797	8	7797	8	0.00
10/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	7853	8	7853	8	0.00
10/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	7909	8	7909	8	0.00
10/07/2023	2044 On 01-February-24			Bond Future	12.96	70.5386	12.9565	70.5386	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
10/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	1869	2	1869	2	0.00
10/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	1890	2	1890	2	0.00
10/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	1911	2	1911	2	0.00
10/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	5588	5	5588	5	0.00
10/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	5625	6	5625	6	0.00
10/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	5662	6	5662	6	0.00
10/07/2023	2044 On 02-May-24			Bond Future	13.08	72.1428	13.0791	72.1428	0.00
10/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1238	1	1238	1	0.00
10/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1250	1	1250	1	0.00
10/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1262	1	1262	1	0.00
10/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	9296	9	9296	9	0.00
10/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	9346	9	9346	9	0.00
10/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	9397	9	9397	9	0.00
10/07/2023	2044 On 01-August-24			Bond Future	13.21	69.4079	13.2088	69.4079	0.00
10/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	2444	3	2444	3	0.00
10/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	2405	3	2405	3	0.00
10/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	2424	3	2424	3	0.00
10/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	7404	7	7404	7	0.00
10/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	7442	7	7442	7	0.00
10/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	7366	7	7366	7	0.00
10/07/2023	2046 On 03-August-23			Bond Future	111.46	111.4613	111.4632	111.4613	12,491.00
10/07/2023	2046 On 02-November-23			Bond Future	111.85	111.8513	111.8532	111.8513	5,016.00
10/07/2023	2046 On 01-February-24			Bond Future	114.43	114.4240	114.4257	114.4240	0.00
10/07/2023	2046 On 02-May-24			Bond Future	114.91	114.9034	114.9055	114.9034	0.00
10/07/2023	2046 On 01-August-24			Bond Future	117.55	117.5524	117.5548	117.5524	0.00
10/07/2023	2050 On 03-August-23			Bond Future	110.54	110.5406	110.5425	110.5406	9,592.00
10/07/2023	2050 On 02-November-23			Bond Future	113.00	113.0027	113.0045	113.0027	4,487.00
10/07/2023	2050 On 01-February-24			Bond Future	113.36	113.3544	113.3566	113.3544	0.00
10/07/2023	2050 On 02-May-24			Bond Future	115.96	115.9592	115.9614	115.9592	0.00
10/07/2023	2050 On 01-August-24			Bond Future	116.33	116.3236	116.3265	116.3236	0.00
10/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	8657 On 21-December-26			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
10/07/2023	AL37 On 03-August-23			Index Future	873.79	874.7440	873.7860	874.7440	0.00
10/07/2023	AL37 On 02-November-23			Index Future	893.03	894.0120	893.0280	894.0120	0.00
10/07/2023	AL37 On 01-February-24			Index Future	913.35	914.3620	913.3520	914.3620	0.00
10/07/2023	AL37 On 02-May-24			Index Future	934.14	935.1720	934.1420	935.1720	0.00
10/07/2023	AL37 On 01-August-24			Index Future	955.49	956.5420	955.4920	956.5420	0.00
10/07/2023	AL7T On 03-August-23			Index Future	988.56	990.5360	988.5630	990.5360	0.00
10/07/2023	AL7T On 02-November-23			Index Future	1010.33	1012.3540	1010.3320	1012.3540	0.00
10/07/2023	AL7T On 01-February-24			Index Future	1033.33	1035.3990	1033.3260	1035.3990	0.00
10/07/2023	AL7T On 02-May-24			Index Future	1056.85	1058.9630	1056.8470	1058.9630	0.00
10/07/2023	AL7T On 01-August-24			Index Future	1081.00	1083.1610	1081.0020	1083.1610	0.00
10/07/2023	ALBI On 03-August-23			Index Future	864.74	866.3730	864.7430	866.3730	106.00
10/07/2023	ALBI On 02-November-23			Index Future	883.79	885.4570	883.7850	885.4570	0.00
10/07/2023	ALBI On 01-February-24			Index Future	903.90	905.6130	903.8990	905.6130	0.00
10/07/2023	ALBI On 02-May-24			Index Future	924.47	926.2230	924.4740	926.2230	0.00
10/07/2023	ALBI On 01-August-24			Index Future	945.60	947.3880	945.6030	947.3880	0.00
10/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C214 On 28-February-41			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
10/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2023	ES33 On 03-August-23			Bond Future	12.94	72.9287	12.9400	72.9287	350.00
10/07/2023	ES33 On 02-November-23			Bond Future	13.10	70.7545	13.0953	70.7545	0.00
10/07/2023	ES33 On 01-February-24			Bond Future	13.25	72.3821	13.2504	72.3821	0.00
10/07/2023	ES33 On 02-May-24			Bond Future	13.41	70.2446	13.4111	70.2446	0.00
10/07/2023	ES33 On 01-August-24			Bond Future	13.58	71.8626	13.5781	71.8626	0.00
10/07/2023	ES42 On 03-August-23			Bond Future	13.39	69.2912	13.3878	69.2912	4,000.00
10/07/2023	ES42 On 02-November-23			Bond Future	13.54	66.5710	13.5360	66.5710	0.00
10/07/2023	ES42 On 01-February-24			Bond Future	13.68	68.1026	13.6769	68.1026	0.00
10/07/2023	ES42 On 02-May-24			Bond Future	13.83	65.4042	13.8279	65.4042	0.00
10/07/2023	ES42 On 01-August-24			Bond Future	13.98	66.9097	13.9812	66.9097	0.00
10/07/2023	GOVI On 03-August-23			GOVI	852.33	853.9500	852.3280	853.9500	832.00
10/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	150980	17	150980	17	0.00
10/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	151180	17	151180	17	0.00
10/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	151080	17	151080	17	0.00
10/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-November-23			GOVI	871.10	872.7600	871.0970	872.7600	0.00
10/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	147130	13	147130	13	0.00
10/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	147230	13	147230	13	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
10/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	147030	13	147030	13	0.00
10/07/2023	GOVI On 01-February-24			GOVI	890.92	892.6270	890.9230	892.6270	0.00
10/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	109430	13	109430	13	0.00
10/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	109330	13	109330	13	0.00
10/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	109230	13	109230	13	0.00
10/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-May-24			GOVI	911.20	912.9420	911.2020	912.9420	0.00
10/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	397680	38	397680	38	0.00
10/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	397780	38	397780	38	0.00
10/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	397880	38	397880	38	0.00
10/07/2023	GOVI On 01-August-24			GOVI	932.03	933.8030	932.0280	933.8030	0.00
10/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
10/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	113620	10	113620	10	0.00
10/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	113520	10	113520	10	0.00
10/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	113420	10	113420	10	0.00
10/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2023	IGOV On 03-August-23			Index Future	326.09	325.9140	326.0850	325.9140	498.00
10/07/2023	IGOV On 02-November-23			Index Future	333.35	333.1730	333.3460	333.1730	16.00
10/07/2023	IGOV On 01-February-24			Index Future	341.01	340.8350	341.0110	340.8350	0.00
10/07/2023	IGOV On 02-May-24			Index Future	348.85	348.6690	348.8500	348.6690	0.00
10/07/2023	IGOV On 01-August-24			Index Future	356.90	356.7110	356.8980	356.7110	0.00
10/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
10/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4900	8.5100	91.4900	0.00
10/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.3100	8.6800	91.3100	0.00
10/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.70	91.2700	8.7000	91.2700	0.00
10/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.79	91.1950	8.7900	91.1950	0.00
10/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.80	91.1750	8.7950	91.1750	0.00
10/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.84	91.1500	8.8350	91.1500	0.00
10/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.81	91.1650	8.8100	91.1650	0.00
10/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.71	91.2600	8.7050	91.2600	0.00
10/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.62	91.3450	8.6150	91.3450	0.00
10/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.52	91.4450	8.5150	91.4450	0.00
10/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.48	91.4850	8.4750	91.4850	0.00
10/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.51	91.4250	8.5100	91.4250	0.00
10/07/2023	R035 On 03-August-23			Bond Future	12.13	84.0855	12.1306	84.0855	51,765.00
10/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	336	0	336	0	0.00
10/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	727	1	727	1	0.00
10/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	749	1	749	1	0.00
10/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	771	1	771	1	0.00
10/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	2328	3	2328	3	5,000.00
10/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	1459	1	1459	1	0.00
10/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	1490	1	1490	1	0.00
10/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	426	0	426	0	0.00
10/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	1521	1	1521	1	0.00
10/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	2365	2	2365	2	4,870.00
10/07/2023	R035 On 02-November-23			Bond Future	12.25	81.4273	12.2537	81.4273	122,375.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	764	1	764	1	0.00
10/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	1258	1	1258	1	750.00
10/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	2423	3	2423	3	750.00
10/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	160	0	160	0	400.00
10/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	4340	4	4340	4	0.00
10/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	7090	7	7090	7	0.00
10/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	435	0	435	0	400.00
10/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	737	1	737	1	0.00
10/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	750	1	750	1	0.00
10/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	5203	5	5203	5	0.00
10/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	5246	5	5246	5	0.00
10/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	623	1	623	1	750.00
10/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1357	1	1357	1	400.00
10/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	9222	9	9222	9	0.00
10/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	2493	2	2493	2	0.00
10/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	6576	6	6576	6	0.00
10/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3961	4	3961	4	0.00
10/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	5161	5	5161	5	0.00
10/07/2023	R035 On 01-February-24			Bond Future	12.38	83.2811	12.3752	83.2811	0.00
10/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	2815	3	2815	3	0.00
10/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	846	1	846	1	400.00
10/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	2765	3	2765	3	0.00
10/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	6720	7	6720	7	0.00
10/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	440	0	440	0	400.00
10/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	2790	3	2790	3	0.00
10/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3732	4	3732	4	0.00
10/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	10032	10	10032	10	0.00
10/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	7548	7	7548	7	0.00
10/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3758	4	3758	4	0.00
10/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1509	1	1509	1	400.00
10/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3706	4	3706	4	0.00
10/07/2023	R035 On 02-May-24			Bond Future	12.49	80.6613	12.4938	80.6613	0.00
10/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1276	1	1276	1	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
10/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1264	1	1264	1	0.00
10/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1252	1	1252	1	0.00
10/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	8095	8	8095	8	0.00
10/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	8051	8	8051	8	0.00
10/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	8007	8	8007	8	0.00
10/07/2023	R035 On 01-August-24			Bond Future	12.62	82.5024	12.6163	82.5024	0.00
10/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2286	2	2286	2	0.00
10/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	2304	2	2304	2	0.00
10/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	2323	2	2323	2	0.00
10/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	6446	6	6446	6	0.00
10/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	6412	6	6412	6	0.00
10/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	6378	6	6378	6	0.00
10/07/2023	R053 On 03-August-23			Bond Future	12.72	95.9755	12.7210	95.9755	0.00
10/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	1451	2	1451	2	0.00
10/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	1486	2	1486	2	0.00
10/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	1523	2	1523	2	0.00
10/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	1530	1	1530	1	0.00
10/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	1564	2	1564	2	0.00
10/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	1599	2	1599	2	0.00
10/07/2023	R053 On 02-November-23			Bond Future	12.84	92.2236	12.8426	92.2236	1,349.00
10/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	3499	4	3499	4	0.00
10/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	3425	4	3425	4	0.00
10/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	3462	4	3462	4	0.00
10/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	3619	4	3619	4	0.00
10/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	3651	4	3651	4	0.00
10/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	3586	3	3586	3	0.00
10/07/2023	R053 On 01-February-24			Bond Future	12.96	94.3236	12.9584	94.3236	0.00
10/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	4662	5	4662	5	0.00
10/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	4589	5	4589	5	0.00
10/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	4625	5	4625	5	0.00
10/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	4788	5	4788	5	0.00
10/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4852	5	4852	5	0.00
10/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4820	5	4820	5	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
10/07/2023	R053 On 02-May-24			Bond Future	13.08	90.6029	13.0801	90.6029	0.00
10/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	5273	5	5273	5	0.00
10/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	5309	5	5309	5	0.00
10/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	5344	6	5344	6	0.00
10/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	5678	6	5678	6	0.00
10/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	5646	6	5646	6	0.00
10/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	5614	6	5614	6	0.00
10/07/2023	R053 On 01-August-24			Bond Future	13.21	92.6698	13.2051	92.6698	0.00
10/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	5881	6	5881	6	0.00
10/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	5811	6	5811	6	0.00
10/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	5846	6	5846	6	0.00
10/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	6276	6	6276	6	0.00
10/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	6308	6	6308	6	0.00
10/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	6245	6	6245	6	0.00
10/07/2023	R186 On 03-August-23			Bond Future	9.44	104.4489	9.4368	104.4489	40,097.00
10/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1079	1	1079	1	0.00
10/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1123	1	1123	1	0.00
10/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1101	1	1101	1	0.00
10/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	231	0	231	0	0.00
10/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	237	0	237	0	0.00
10/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	224	0	224	0	0.00
10/07/2023	R186 On 02-November-23			Bond Future	9.48	106.7495	9.4820	106.7495	67,669.00
10/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	2789	3	2789	3	0.00
10/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	925	1	925	1	0.00
10/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	912	1	912	1	0.00
10/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	647	1	647	1	1,715.00
10/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	938	1	938	1	0.00
10/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	1160	1	1160	1	0.00
10/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	1188	1	1188	1	0.00
10/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	1174	1	1174	1	0.00
10/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	301	0	301	0	1,715.00
10/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1546	2	1546	2	0.00
10/07/2023	R186 On 01-February-24			Bond Future	9.50	103.8682	9.5043	103.8682	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
10/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1344	1	1344	1	0.00
10/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1330	1	1330	1	0.00
10/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1316	1	1316	1	0.00
10/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1305	1	1305	1	0.00
10/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1327	1	1327	1	0.00
10/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1316	1	1316	1	0.00
10/07/2023	R186 On 02-May-24			Bond Future	9.53	106.2311	9.5315	106.2311	0.00
10/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	236	0	236	0	0.00
10/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	1744	2	1744	2	2,030.00
10/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	233	0	233	0	0.00
10/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	2809	3	2809	3	0.00
10/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	239	0	239	0	0.00
10/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3828	4	3828	4	0.00
10/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1288	1	1288	1	0.00
10/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	830	1	830	1	2,030.00
10/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3871	4	3871	4	0.00
10/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3849	4	3849	4	0.00
10/07/2023	R186 On 01-August-24			Bond Future	9.56	103.3451	9.5610	103.3451	0.00
10/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	658	1	658	1	0.00
10/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	643	1	643	1	0.00
10/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	651	1	651	1	0.00
10/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2494	2	2494	2	0.00
10/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2522	2	2522	2	0.00
10/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2509	2	2509	2	0.00
10/07/2023	R197 On 03-August-23			Bond Future	334.75	334.7535	334.7520	334.7535	44.00
10/07/2023	R197 On 02-November-23			Bond Future	342.21	342.2093	342.2073	342.2093	0.00
10/07/2023	R202 On 03-August-23			Bond Future	247.38	247.3731	247.3772	247.3731	5,323.00
10/07/2023	R202 On 02-November-23			Bond Future	252.89	252.8827	252.8866	252.8827	68.00
10/07/2023	R202 On 01-February-24			Bond Future	253.74	253.7311	253.7359	253.7311	0.00
10/07/2023	R202 On 02-May-24			Bond Future	259.57	259.5618	259.5669	259.5618	0.00
10/07/2023	R202 On 01-August-24			Bond Future	260.45	260.4404	260.4470	260.4404	0.00
10/07/2023	R209 On 03-August-23			Bond Future	12.18	64.6229	12.1774	64.6229	11,200.00
10/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	503	1	503	1	0.00
10/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	19	0	19	0	7,000.00
10/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
10/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,800.00
10/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	472	1	472	1	0.00
10/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	488	1	488	1	0.00
10/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	588	1	588	1	0.00
10/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	1407	1	1407	1	1,750.00
10/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	4470	4	4470	4	0.00
10/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	1556	1	1556	1	0.00
10/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	11179	11	11179	11	0.00
10/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	1618	2	1618	2	0.00
10/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	1587	2	1587	2	0.00
10/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	7037	7	7037	7	0.00
10/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	7303	7	7303	7	0.00
10/07/2023	R209 On 02-November-23			Bond Future	12.29	62.8926	12.2862	62.8926	16,074.00
10/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	543	1	543	1	0.00
10/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	523	1	523	1	0.00
10/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	533	1	533	1	0.00
10/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	5010	5	5010	5	0.00
10/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	5049	5	5049	5	0.00
10/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	4970	5	4970	5	0.00
10/07/2023	R209 On 01-February-24			Bond Future	12.39	64.3246	12.3890	64.3246	0.00
10/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	2281	2	2281	2	0.00
10/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	2260	2	2260	2	0.00
10/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	2302	2	2302	2	0.00
10/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	3423	3	3423	3	0.00
10/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	3447	3	3447	3	0.00
10/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	3471	3	3471	3	0.00
10/07/2023	R209 On 02-May-24			Bond Future	12.50	62.6340	12.4974	62.6340	0.00
10/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1105	1	1105	1	0.00
10/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1094	1	1094	1	0.00
10/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1084	1	1084	1	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
10/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	7298	7	7298	7	0.00
10/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	7259	7	7259	7	0.00
10/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	7219	7	7219	7	0.00
10/07/2023	R209 On 01-August-24			Bond Future	12.61	64.0634	12.6093	64.0634	0.00
10/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2096	2	2096	2	0.00
10/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2080	2	2080	2	0.00
10/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2112	2	2112	2	0.00
10/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	5747	6	5747	6	0.00
10/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	5777	6	5777	6	0.00
10/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	5808	6	5808	6	0.00
10/07/2023	R210 On 03-August-23			Bond Future	227.25	226.8610	227.2537	226.8610	360.00
10/07/2023	R210 On 02-November-23			Bond Future	229.14	228.7416	229.1429	228.7416	70.00
10/07/2023	R210 On 01-February-24			Bond Future	234.41	234.0026	234.4128	234.0026	0.00
10/07/2023	R210 On 02-May-24			Bond Future	236.54	236.1210	236.5410	236.1210	0.00
10/07/2023	R210 On 01-August-24			Bond Future	242.00	241.5651	241.9953	241.5651	0.00
10/07/2023	R213 On 03-August-23			Bond Future	11.24	81.9926	11.2411	81.9926	18,513.00
10/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	1906	2	1906	2	0.00
10/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	1939	2	1939	2	0.00
10/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	1973	2	1973	2	0.00
10/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	331	0	331	0	0.00
10/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	323	0	323	0	0.00
10/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	340	0	340	0	0.00
10/07/2023	R213 On 02-November-23			Bond Future	11.35	80.2412	11.3489	80.2412	12,149.00
10/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	2166	2	2166	2	750.00
10/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	5868	6	5868	6	0.00
10/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	1487	2	1487	2	0.00
10/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	1468	2	1468	2	0.00
10/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	1506	2	1506	2	0.00
10/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1170	1	1170	1	750.00
10/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2909	3	2909	3	0.00
10/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	2431	2	2431	2	0.00
10/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	2478	2	2478	2	0.00
10/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	2455	2	2455	2	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
10/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	449	0	449	0	750.00
10/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1785	2	1785	2	0.00
10/07/2023	R213 On 01-February-24			Bond Future	11.45	82.0680	11.4537	82.0680	0.00
10/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	3210	3	3210	3	0.00
10/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3161	3	3161	3	0.00
10/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	3186	3	3186	3	0.00
10/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	2146	2	2146	2	0.00
10/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	2162	2	2162	2	0.00
10/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	2131	2	2131	2	0.00
10/07/2023	R213 On 02-May-24			Bond Future	11.56	80.3745	11.5563	80.3745	0.00
10/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	937	1	937	1	0.00
10/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	946	1	946	1	0.00
10/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	954	1	954	1	0.00
10/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	6169	6	6169	6	0.00
10/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	6203	6	6203	6	0.00
10/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	6238	6	6238	6	0.00
10/07/2023	R213 On 01-August-24			Bond Future	11.66	82.2094	11.6631	82.2094	0.00
10/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	1730	2	1730	2	0.00
10/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	1700	2	1700	2	0.00
10/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	1715	2	1715	2	0.00
10/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4870	5	4870	5	0.00
10/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4896	5	4896	5	0.00
10/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4844	5	4844	5	0.00
10/07/2023	R214 On 03-August-23			Bond Future	12.53	60.5697	12.5277	60.5697	13,781.00
10/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	309	0	309	0	0.00
10/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	287	0	287	0	0.00
10/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	298	0	298	0	0.00
10/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	2075	2	2075	2	0.00
10/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	2112	2	2112	2	0.00
10/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	2038	2	2038	2	0.00
10/07/2023	R214 On 02-November-23			Bond Future	12.64	58.6005	12.6403	58.6005	10,866.00
10/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	353	0	353	0	0.00
10/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	366	0	366	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
10/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	359	0	359	0	0.00
10/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	6125	6	6125	6	0.00
10/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	6171	6	6171	6	0.00
10/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	6079	6	6079	6	0.00
10/07/2023	R214 On 01-February-24			Bond Future	12.75	59.9347	12.7511	59.9347	0.00
10/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	1624	2	1624	2	0.00
10/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	1641	2	1641	2	0.00
10/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	1659	2	1659	2	0.00
10/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	4399	4	4399	4	0.00
10/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	4430	4	4430	4	0.00
10/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	4461	4	4461	4	0.00
10/07/2023	R214 On 02-May-24			Bond Future	12.86	57.9919	12.8582	57.9919	0.00
10/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1059	1	1059	1	0.00
10/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1039	1	1039	1	0.00
10/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1049	1	1049	1	0.00
10/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	7729	8	7729	8	0.00
10/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	7771	8	7771	8	0.00
10/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	7687	8	7687	8	0.00
10/07/2023	R214 On 01-August-24			Bond Future	12.97	59.3154	12.9678	59.3154	0.00
10/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2171	2	2171	2	0.00
10/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2187	2	2187	2	0.00
10/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2204	2	2204	2	0.00
10/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5803	6	5803	6	0.00
10/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5834	6	5834	6	0.00
10/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5865	6	5865	6	0.00
10/07/2023	R248 On 03-August-23			Bond Future	12.67	74.6068	12.6697	74.6068	86,260.00
10/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	176	0	176	0	0.00
10/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	184	0	184	0	0.00
10/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	3154	3	3154	3	0.00
10/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	408	1	408	1	1,100.00
10/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	39	0	39	0	1,100.00
10/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	192	0	192	0	0.00
10/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	3416	3	3416	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
10/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	5163	5	5163	5	0.00
10/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	2509	2	2509	2	0.00
10/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	325	0	325	0	1,100.00
10/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	3468	3	3468	3	0.00
10/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	3520	3	3520	3	0.00
10/07/2023	R248 On 02-November-23			Bond Future	12.79	71.8033	12.7889	71.8033	173,915.00
10/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	656	1	656	1	220.00
10/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	372	0	372	0	0.00
10/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	1944	2	1944	2	220.00
10/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	5446	6	5446	6	0.00
10/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	358	0	358	0	0.00
10/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	365	0	365	0	0.00
10/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	8136	8	8136	8	0.00
10/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	1268	1	1268	1	220.00
10/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	6434	6	6434	6	0.00
10/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	3549	3	3549	3	0.00
10/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	8253	8	8253	8	0.00
10/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	8194	8	8194	8	0.00
10/07/2023	R248 On 01-February-24			Bond Future	12.91	73.4380	12.9068	73.4380	0.00
10/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	1793	2	1793	2	0.00
10/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	1754	2	1754	2	0.00
10/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	1773	2	1773	2	0.00
10/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	6047	6	6047	6	0.00
10/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	6087	6	6087	6	0.00
10/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	6007	6	6007	6	0.00
10/07/2023	R248 On 02-May-24			Bond Future	13.02	70.6578	13.0210	70.6578	13,000.00
10/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1148	1	1148	1	0.00
10/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1126	1	1126	1	0.00
10/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1137	1	1137	1	0.00
10/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	10212	10	10212	10	0.00
10/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	10320	10	10320	10	0.00
10/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	10266	10	10266	10	0.00
10/07/2023	R248 On 01-August-24			Bond Future	13.14	72.2702	13.1380	72.2702	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
10/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	2679	3	2679	3	0.00
10/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	2638	3	2638	3	0.00
10/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	2659	3	2659	3	0.00
10/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	7206	7	7206	7	0.00
10/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	7244	7	7244	7	0.00
10/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	7169	7	7169	7	0.00