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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	2025 On 02-November-23			Bond Future	172.98	172.9937	172.9829	172.9937	5,566.00
10/08/2023	2025 On 01-February-24			Bond Future	175.14	175.1545	175.1434	175.1545	214.00
10/08/2023	2025 On 02-May-24			Bond Future	179.13	179.1454	179.1342	179.1454	0.00
10/08/2023	2025 On 01-August-24			Bond Future	181.43	181.4385	181.4274	181.4385	0.00
10/08/2023	2025 On 07-November-24			Bond Future	185.64	185.6468	185.6365	185.6468	0.00
10/08/2023	2029 On 02-November-23			Bond Future	125.09	124.9619	125.0852	124.9619	1,287.00
10/08/2023	2029 On 01-February-24			Bond Future	127.94	127.8128	127.9389	127.8128	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2023	2029 On 02-May-24			Bond Future	129.49	129.3642	129.4933	129.3642	0.00
10/08/2023	2029 On 01-August-24			Bond Future	132.47	132.3407	132.4730	132.3407	0.00
10/08/2023	2029 On 07-November-24			Bond Future	134.15	134.0176	134.1537	134.0176	0.00
10/08/2023	2030 On 02-November-23			Bond Future	10.14	91.8928	10.1373	91.8928	89,038.00
10/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	1082	1	1082	1	500.00
10/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	6023	6	6023	6	0.00
10/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8590	8	8590	8	0.00
10/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3426	3	3426	3	0.00
10/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2810	2	2810	2	500.00
10/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4425	4	4425	4	500.00
10/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	633	1	633	1	800.00
10/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1417	1	1417	1	800.00
10/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5517	5	5517	5	0.00
10/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3394	3	3394	3	0.00
10/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	2167	2	2167	2	500.00
10/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	3362	3	3362	3	0.00
10/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	594	1	594	1	0.00
10/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	585	1	585	1	0.00
10/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	216	0	216	0	500.00
10/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	53	0	53	0	500.00
10/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1704	2	1704	2	0.00
10/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3089	4	3089	4	0.00
10/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	359	0	359	0	0.00
10/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1099	1	1099	1	0.00
10/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	783	1	783	1	0.00
10/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	576	1	576	1	0.00
10/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	171	0	171	0	800.00
10/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2143	2	2143	2	0.00
10/08/2023	2030 On 01-February-24			Bond Future	10.19	89.9614	10.1863	89.9614	0.00
10/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7848	7	7848	7	0.00
10/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6682	6	6682	6	0.00
10/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	7046	7	7046	7	0.00
10/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5390	5	5390	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
10/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5422	5	5422	5	0.00
10/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2675	2	2675	2	500.00
10/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	5264	5	5264	5	0.00
10/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1973	2	1973	2	400.00
10/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	1152	1	1152	1	400.00
10/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1642	1	1642	1	500.00
10/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	7013	7	7013	7	0.00
10/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5453	5	5453	5	0.00
10/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	2157	2	2157	2	200.00
10/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1711	1	1711	1	1,360.00
10/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	4318	4	4318	4	0.00
10/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1837	2	1837	2	500.00
10/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2610	3	2610	3	0.00
10/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2777	3	2777	3	0.00
10/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2266	3	2266	3	0.00
10/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3743	4	3743	4	0.00
10/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2876	3	2876	3	0.00
10/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	725	1	725	1	0.00
10/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	456	1	456	1	500.00
10/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	452	1	452	1	500.00
10/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	358	0	358	0	400.00
10/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2455	3	2455	3	0.00
10/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	768	1	768	1	1,360.00
10/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1839	2	1839	2	0.00
10/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1033	1	1033	1	700.00
10/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	732	1	732	1	0.00
10/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	739	1	739	1	0.00
10/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	502	1	502	1	200.00
10/08/2023	2030 On 02-May-24			Bond Future	10.25	91.9897	10.2450	91.9897	0.00
10/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	7210	7	7210	7	0.00
10/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2434	2	2434	2	1,000.00
10/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	11011	10	11011	10	0.00
10/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4769	4	4769	4	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
10/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1838	2	1838	2	0.00
10/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8591	8	8591	8	0.00
10/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3455	3	3455	3	500.00
10/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3959	4	3959	4	1,080.00
10/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1822	2	1822	2	0.00
10/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1587	1	1587	1	1,000.00
10/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1806	2	1806	2	0.00
10/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3567	4	3567	4	0.00
10/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	3965	4	3965	4	0.00
10/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3542	4	3542	4	0.00
10/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1695	2	1695	2	0.00
10/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1352	2	1352	2	0.00
10/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	1970	2	1970	2	0.00
10/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	531	1	531	1	1,080.00
10/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3518	4	3518	4	0.00
10/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	266	0	266	0	500.00
10/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2775	3	2775	3	0.00
10/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	735	1	735	1	1,000.00
10/08/2023	2030 On 01-August-24			Bond Future	10.30	90.0795	10.3044	90.0795	0.00
10/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	3048	3	3048	3	0.00
10/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	3005	3	3005	3	0.00
10/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	3027	3	3027	3	0.00
10/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2735	3	2735	3	0.00
10/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2752	3	2752	3	0.00
10/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2718	3	2718	3	0.00
10/08/2023	2030 On 07-November-24			Bond Future	10.41	92.1394	10.4078	92.1394	0.00
10/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3789	3	3789	3	0.00
10/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3811	3	3811	3	0.00
10/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3834	4	3834	4	0.00
10/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2537	3	2537	3	0.00
10/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2551	3	2551	3	0.00
10/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2566	3	2566	3	0.00
10/08/2023	2032 On 02-November-23			Bond Future	10.90	85.9608	10.9002	85.9608	199,459.00

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10/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	1095	1	1095	1	500.00
10/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4686	4	4686	4	0.00
10/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6576	6	6576	6	0.00
10/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2908	3	2908	3	0.00
10/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3655	3	3655	3	0.00
10/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	4015	4	4015	4	0.00
10/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2717	2	2717	2	0.00
10/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2748	2	2748	2	0.00
10/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	2322	2	2322	2	500.00
10/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	720	1	720	1	7,750.00
10/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	1114	1	1114	1	500.00
10/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	5147	5	5147	5	0.00
10/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2780	2	2780	2	0.00
10/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1354	1	1354	1	500.00
10/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	2066	2	2066	2	0.00
10/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1580	2	1580	2	500.00
10/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1401	2	1401	2	0.00
10/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1139	1	1139	1	0.00
10/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	435	1	435	1	0.00
10/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	786	1	786	1	500.00
10/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2649	3	2649	3	0.00
10/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2680	3	2680	3	0.00
10/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1155	1	1155	1	0.00
10/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2291	3	2291	3	0.00
10/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1171	1	1171	1	0.00
10/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	680	1	680	1	15,500.00
10/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1077	1	1077	1	500.00
10/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	250	0	250	0	500.00
10/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	521	1	521	1	500.00
10/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3468	4	3468	4	0.00
10/08/2023	2032 On 01-February-24			Bond Future	10.98	87.9016	10.9753	87.9016	0.00
10/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	8042	8	8042	8	0.00
10/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	5295	5	5295	5	0.00

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10/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	2149	2	2149	2	1,200.00
10/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7600	7	7600	7	0.00
10/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	8449	8	8449	8	0.00
10/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	5228	5	5228	5	0.00
10/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	5262	5	5262	5	0.00
10/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	2194	2	2194	2	200.00
10/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2960	3	2960	3	500.00
10/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4960	5	4960	5	0.00
10/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1797	2	1797	2	500.00
10/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	917	1	917	1	1,200.00
10/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	5704	6	5704	6	0.00
10/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1354	2	1354	2	200.00
10/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2413	3	2413	3	0.00
10/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1250	1	1250	1	0.00
10/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1261	1	1261	1	0.00
10/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	562	1	562	1	500.00
10/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3187	4	3187	4	0.00
10/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1239	1	1239	1	0.00
10/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3135	3	3135	3	0.00
10/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3668	4	3668	4	0.00
10/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	620	1	620	1	1,200.00
10/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	691	1	691	1	200.00
10/08/2023	2032 On 02-May-24			Bond Future	11.06	85.7209	11.0562	85.7209	0.00
10/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10524	10	10524	10	0.00
10/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	3228	3	3228	3	500.00
10/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3913	4	3913	4	1,550.00
10/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	2132	2	2132	2	500.00
10/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	2055	2	2055	2	0.00
10/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	2037	2	2037	2	0.00
10/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8933	8	8933	8	0.00
10/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9921	9	9921	9	0.00
10/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2689	2	2689	2	1,000.00
10/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	2074	2	2074	2	0.00

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10/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1743	2	1743	2	1,000.00
10/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	2249	2	2249	2	1,550.00
10/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4177	5	4177	5	0.00
10/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5081	5	5081	5	0.00
10/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4437	5	4437	5	0.00
10/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3613	4	3613	4	0.00
10/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	694	1	694	1	500.00
10/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4496	5	4496	5	0.00
10/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4466	5	4466	5	0.00
10/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4349	5	4349	5	0.00
10/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2552	3	2552	3	0.00
10/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3070	3	3070	3	0.00
10/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	616	1	616	1	1,550.00
10/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	845	1	845	1	1,000.00
10/08/2023	2032 On 01-August-24			Bond Future	11.14	87.6732	11.1379	87.6732	0.00
10/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	3295	3	3295	3	0.00
10/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3320	3	3320	3	0.00
10/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3344	3	3344	3	0.00
10/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3289	4	3289	4	0.00
10/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3310	4	3310	4	0.00
10/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3332	4	3332	4	0.00
10/08/2023	2032 On 07-November-24			Bond Future	11.27	85.5128	11.2665	85.5128	0.00
10/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	4336	4	4336	4	0.00
10/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	4285	4	4285	4	0.00
10/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	4311	4	4311	4	0.00
10/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3370	4	3370	4	0.00
10/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3388	4	3388	4	0.00
10/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3351	4	3351	4	0.00
10/08/2023	2033 On 02-November-23			Bond Future	119.37	119.3768	119.3703	119.3768	2,258.00
10/08/2023	2033 On 01-February-24			Bond Future	122.09	122.1003	122.0936	122.1003	6,141.00
10/08/2023	2033 On 02-May-24			Bond Future	123.42	123.4265	123.4198	123.4265	0.00
10/08/2023	2033 On 01-August-24			Bond Future	126.26	126.2665	126.2599	126.2665	0.00
10/08/2023	2033 On 07-November-24			Bond Future	127.70	127.7047	127.6986	127.7047	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
10/08/2023	2037 On 02-November-23			Bond Future	11.99	78.7224	11.9926	78.7224	63,984.00
10/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	1076	1	1076	1	0.00
10/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	1096	1	1096	1	0.00
10/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	2218	2	2218	2	731.00
10/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	1115	1	1115	1	0.00
10/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3894	3	3894	3	731.00
10/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9532	9	9532	9	0.00
10/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	173	0	173	0	731.00
10/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1108	1	1108	1	0.00
10/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3533	4	3533	4	0.00
10/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3496	4	3496	4	0.00
10/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2069	2	2069	2	0.00
10/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3458	4	3458	4	0.00
10/08/2023	2037 On 01-February-24			Bond Future	12.09	76.2433	12.0908	76.2433	76,958.00
10/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9632	9	9632	9	0.00
10/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	3060	3	3060	3	2,500.00
10/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3720	3	3720	3	0.00
10/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3751	3	3751	3	0.00
10/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3783	3	3783	3	0.00
10/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5830	5	5830	5	0.00
10/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1534	2	1534	2	2,500.00
10/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	666	1	666	1	2,500.00
10/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3064	3	3064	3	0.00
10/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2521	3	2521	3	0.00
10/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2541	3	2541	3	0.00
10/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2562	3	2562	3	0.00
10/08/2023	2037 On 02-May-24			Bond Future	12.20	77.9620	12.1961	77.9620	0.00
10/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1944	2	1944	2	0.00
10/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1961	2	1961	2	0.00
10/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1979	2	1979	2	0.00
10/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6091	7	6091	7	0.00
10/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6131	7	6131	7	0.00
10/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6052	7	6052	7	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
10/08/2023	2037 On 01-August-24			Bond Future	12.31	75.4816	12.3053	75.4816	0.00
10/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3571	3	3571	3	0.00
10/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3520	3	3520	3	0.00
10/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3546	3	3546	3	0.00
10/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4618	5	4618	5	0.00
10/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4645	5	4645	5	0.00
10/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4590	5	4590	5	0.00
10/08/2023	2037 On 07-November-24			Bond Future	12.45	77.2050	12.4467	77.2050	0.00
10/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4758	4	4758	4	0.00
10/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4786	4	4786	4	0.00
10/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4814	4	4814	4	0.00
10/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4093	4	4093	4	0.00
10/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4115	4	4115	4	0.00
10/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4137	4	4137	4	0.00
10/08/2023	2038 On 02-November-23			Bond Future	130.56	130.1139	130.5642	130.1139	4,669.00
10/08/2023	2038 On 01-February-24			Bond Future	131.53	131.0733	131.5339	131.0733	0.00
10/08/2023	2038 On 02-May-24			Bond Future	134.53	134.0595	134.5308	134.0595	0.00
10/08/2023	2038 On 01-August-24			Bond Future	135.57	135.0864	135.5687	135.0864	0.00
10/08/2023	2038 On 07-November-24			Bond Future	138.71	138.2175	138.7118	138.2175	0.00
10/08/2023	2040 On 02-November-23			Bond Future	12.24	78.9930	12.2404	78.9930	38,300.00
10/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4920	4	4920	4	0.00
10/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1866	2	1866	2	875.00
10/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	790	1	790	1	0.00
10/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	1153	1	1153	1	128.00
10/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	642	1	642	1	875.00
10/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	759	1	759	1	0.00
10/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7780	7	7780	7	0.00
10/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	775	1	775	1	0.00
10/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	3481	3	3481	3	128.00
10/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1465	2	1465	2	0.00
10/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	379	0	379	0	128.00
10/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	4597	5	4597	5	0.00
10/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2677	3	2677	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
10/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	4689	5	4689	5	0.00
10/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5069	6	5069	6	0.00
10/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	3740	4	3740	4	0.00
10/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	914	1	914	1	875.00
10/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	4643	5	4643	5	0.00
10/08/2023	2040 On 01-February-24			Bond Future	12.34	76.2696	12.3422	76.2696	93,226.00
10/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	3279	3	3279	3	0.00
10/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	3219	3	3219	3	0.00
10/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	3249	3	3249	3	0.00
10/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3261	4	3261	4	0.00
10/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3287	4	3287	4	0.00
10/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3235	4	3235	4	0.00
10/08/2023	2040 On 02-May-24			Bond Future	12.45	77.9889	12.4504	77.9889	0.00
10/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1957	2	1957	2	0.00
10/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1922	2	1922	2	0.00
10/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1940	2	1940	2	0.00
10/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	6795	7	6795	7	0.00
10/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	6883	7	6883	7	0.00
10/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	6839	7	6839	7	0.00
10/08/2023	2040 On 01-August-24			Bond Future	12.56	75.2586	12.5626	75.2586	0.00
10/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3704	3	3704	3	0.00
10/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3731	3	3731	3	0.00
10/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3758	3	3758	3	0.00
10/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	4989	5	4989	5	0.00
10/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5018	5	5018	5	0.00
10/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5048	6	5048	6	0.00
10/08/2023	2040 On 07-November-24			Bond Future	12.71	76.9762	12.7054	76.9762	0.00
10/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	5165	5	5165	5	0.00
10/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	5106	5	5106	5	0.00
10/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	5136	5	5136	5	0.00
10/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4367	5	4367	5	0.00
10/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4390	5	4390	5	0.00
10/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4343	5	4343	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
10/08/2023	2044 On 02-November-23			Bond Future	12.31	75.1941	12.3074	75.1941	52,345.00
10/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	634	0	634	0	0.00
10/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	648	1	648	1	0.00
10/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3827	3	3827	3	0.00
10/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	1470	1	1470	1	5,860.00
10/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	662	1	662	1	0.00
10/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5119	6	5119	6	0.00
10/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3275	4	3275	4	0.00
10/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1352	2	1352	2	5,860.00
10/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5169	6	5169	6	0.00
10/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5219	6	5219	6	0.00
10/08/2023	2044 On 01-February-24			Bond Future	12.41	72.5101	12.4058	72.5101	31,817.00
10/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2860	2	2860	2	0.00
10/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2832	2	2832	2	0.00
10/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2889	3	2889	3	0.00
10/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3551	4	3551	4	0.00
10/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3609	4	3609	4	0.00
10/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3580	4	3580	4	0.00
10/08/2023	2044 On 02-May-24			Bond Future	12.51	74.1446	12.5101	74.1446	0.00
10/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1950	2	1950	2	0.00
10/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1932	2	1932	2	0.00
10/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1967	2	1967	2	0.00
10/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	6931	8	6931	8	0.00
10/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7021	8	7021	8	0.00
10/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	6976	8	6976	8	0.00
10/08/2023	2044 On 01-August-24			Bond Future	12.62	71.4520	12.6178	71.4520	0.00
10/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3717	3	3717	3	0.00
10/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3692	3	3692	3	0.00
10/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3666	3	3666	3	0.00
10/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5568	6	5568	6	0.00
10/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5536	6	5536	6	0.00
10/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5503	6	5503	6	0.00
10/08/2023	2044 On 07-November-24			Bond Future	12.75	73.0823	12.7543	73.0823	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
10/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	5366	5	5366	5	0.00
10/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	5337	5	5337	5	0.00
10/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	5396	5	5396	5	0.00
10/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4509	5	4509	5	0.00
10/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4556	5	4556	5	0.00
10/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4532	5	4532	5	0.00
10/08/2023	2046 On 02-November-23			Bond Future	112.87	112.8746	112.8691	112.8746	16,148.00
10/08/2023	2046 On 01-February-24			Bond Future	115.44	115.4498	115.4441	115.4498	0.00
10/08/2023	2046 On 02-May-24			Bond Future	115.94	115.9417	115.9360	115.9417	0.00
10/08/2023	2046 On 01-August-24			Bond Future	118.60	118.6090	118.6034	118.6090	0.00
10/08/2023	2046 On 07-November-24			Bond Future	119.16	119.1691	119.1640	119.1691	0.00
10/08/2023	2050 On 02-November-23			Bond Future	115.32	114.5322	115.3215	114.5322	14,087.00
10/08/2023	2050 On 01-February-24			Bond Future	115.71	114.9069	115.7142	114.9069	0.00
10/08/2023	2050 On 02-May-24			Bond Future	118.35	117.5248	118.3506	117.5248	0.00
10/08/2023	2050 On 01-August-24			Bond Future	118.78	117.9348	118.7798	117.9348	0.00
10/08/2023	2050 On 07-November-24			Bond Future	121.53	120.6679	121.5331	120.6679	0.00
10/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	AL37 On 02-November-23			Index Future	915.92	912.4830	915.9230	912.4830	0.00
10/08/2023	AL37 On 01-February-24			Index Future	936.60	933.0830	936.5990	933.0830	0.00
10/08/2023	AL37 On 02-May-24			Index Future	957.73	954.1310	957.7300	954.1310	0.00
10/08/2023	AL37 On 01-August-24			Index Future	979.56	975.8800	979.5640	975.8800	0.00
10/08/2023	AL37 On 07-November-24			Index Future	1002.10	998.3200	1002.0980	998.3200	0.00
10/08/2023	AL7T On 02-November-23			Index Future	1049.01	1042.4090	1049.0080	1042.4090	0.00
10/08/2023	AL7T On 01-February-24			Index Future	1072.69	1065.9420	1072.6890	1065.9420	0.00
10/08/2023	AL7T On 02-May-24			Index Future	1096.89	1089.9880	1096.8900	1089.9880	0.00
10/08/2023	AL7T On 01-August-24			Index Future	1121.90	1114.8330	1121.8970	1114.8330	0.00
10/08/2023	AL7T On 07-November-24			Index Future	1147.71	1140.4680	1147.7060	1140.4680	0.00
10/08/2023	ALBI On 02-November-23			Index Future	914.81	908.5690	914.8130	908.5690	106.00
10/08/2023	ALBI On 01-February-24			Index Future	935.46	929.0810	935.4640	929.0810	0.00
10/08/2023	ALBI On 02-May-24			Index Future	956.57	950.0390	956.5690	950.0390	0.00
10/08/2023	ALBI On 01-August-24			Index Future	978.38	971.6950	978.3760	971.6950	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
10/08/2023	ALBI On 07-November-24			Index Future	1000.88	994.0380	1000.8840	994.0380	0.00
10/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2023	ES33 On 02-November-23			Bond Future	12.45	72.8844	12.4502	72.8844	0.00
10/08/2023	ES33 On 01-February-24			Bond Future	12.58	74.5473	12.5802	74.5473	0.00
10/08/2023	ES33 On 02-May-24			Bond Future	12.71	72.4454	12.7147	72.4454	0.00
10/08/2023	ES33 On 01-August-24			Bond Future	12.85	74.1110	12.8513	74.1110	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
10/08/2023	ES33 On 07-November-24			Bond Future	13.04	72.0207	13.0427	72.0207	0.00
10/08/2023	ES42 On 02-November-23			Bond Future	12.94	68.7173	12.9362	68.7173	0.00
10/08/2023	ES42 On 01-February-24			Bond Future	13.06	70.2853	13.0559	70.2853	0.00
10/08/2023	ES42 On 02-May-24			Bond Future	13.18	67.6234	13.1839	67.6234	0.00
10/08/2023	ES42 On 01-August-24			Bond Future	13.31	69.1773	13.3117	69.1773	0.00
10/08/2023	ES42 On 07-November-24			Bond Future	13.48	66.5061	13.4830	66.5061	0.00
10/08/2023	GOVI On 02-November-23			GOVI	901.80	895.6080	901.7950	895.6080	823.00
10/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	159950	10	159950	10	0.00
10/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	159850	10	159850	10	0.00
10/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	159750	10	159750	10	0.00
10/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 01-February-24			GOVI	922.15	915.8270	922.1530	915.8270	0.00
10/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	421730	36	421730	36	0.00
10/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	421630	36	421630	36	0.00
10/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	421530	36	421530	36	0.00
10/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 02-May-24			GOVI	942.96	936.4860	942.9570	936.4860	0.00
10/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	80130	14	80130	14	0.00
10/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	80230	14	80230	14	0.00
10/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	80330	15	80330	15	0.00
10/08/2023	GOVI On 01-August-24			GOVI	964.46	957.8330	964.4550	957.8330	0.00
10/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	210850	14	210850	14	0.00
10/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	210750	14	210750	14	0.00
10/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	210650	14	210650	14	0.00
10/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 01-August-24	943.38	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
10/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 07-November-24			GOVI	986.64	979.8580	986.6420	979.8580	0.00
10/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	378420	31	378420	31	0.00
10/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	378620	31	378620	31	0.00
10/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	378520	31	378520	31	0.00
10/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2023	IGOV On 02-November-23			Index Future	336.44	335.9150	336.4370	335.9150	515.00
10/08/2023	IGOV On 01-February-24			Index Future	344.11	343.5790	344.1120	343.5790	0.00
10/08/2023	IGOV On 02-May-24			Index Future	351.95	351.4080	351.9540	351.4080	0.00
10/08/2023	IGOV On 01-August-24			Index Future	360.06	359.4950	360.0550	359.4950	0.00
10/08/2023	IGOV On 07-November-24			Index Future	368.42	367.8420	368.4190	367.8420	0.00
10/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.39	91.5900	8.3900	91.5900	0.00
10/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.38	91.6000	8.3800	91.6000	0.00
10/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.42	91.5500	8.4150	91.5500	0.00
10/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.42	91.5500	8.4200	91.5500	0.00
10/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.43	91.5450	8.4300	91.5450	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
10/08/2023	JBAF On	17-January-24			Jibar Tradeable Future	8.41	91.5500	8.4100	91.5500	0.00
10/08/2023	JBAF On	20-March-24			Jibar Tradeable Future	8.30	91.6300	8.3000	91.6300	0.00
10/08/2023	JBAF On	19-June-24			Jibar Tradeable Future	8.10	91.8200	8.1000	91.8200	0.00
10/08/2023	JBAF On	18-September-24			Jibar Tradeable Future	7.92	91.9800	7.9200	91.9800	0.00
10/08/2023	JBAF On	18-December-24			Jibar Tradeable Future	7.78	92.1200	7.7750	92.1200	0.00
10/08/2023	JBAF On	19-March-25			Jibar Tradeable Future	7.68	92.1800	7.6800	92.1800	0.00
10/08/2023	JBAF On	18-June-25			Jibar Tradeable Future	7.62	92.2400	7.6200	92.2400	0.00
10/08/2023	R035 On	02-November-23			Bond Future	11.61	84.0459	11.6118	84.0459	168,416.00
10/08/2023	R035 On	02-November-23	10.62	Call	Bond Future	345	0	345	0	400.00
10/08/2023	R035 On	02-November-23	12.24	Call	Bond Future	4300	4	4300	4	731.00
10/08/2023	R035 On	02-November-23	11.43	Call	Bond Future	1653	1	1653	1	0.00
10/08/2023	R035 On	02-November-23	11.74	Call	Bond Future	2532	2	2532	2	731.00
10/08/2023	R035 On	02-November-23	13.59	Call	Bond Future	10013	9	10013	9	0.00
10/08/2023	R035 On	02-November-23	11.42	Call	Bond Future	1628	1	1628	1	0.00
10/08/2023	R035 On	02-November-23	11.12	Call	Bond Future	983	1	983	1	400.00
10/08/2023	R035 On	02-November-23	11.41	Call	Bond Future	1603	1	1603	1	0.00
10/08/2023	R035 On	02-November-23	12.85	Call	Bond Future	6806	6	6806	6	0.00
10/08/2023	R035 On	02-November-23	12.85	Put	Bond Future	425	1	425	1	400.00
10/08/2023	R035 On	02-November-23	11.41	Put	Bond Future	2713	3	2713	3	0.00
10/08/2023	R035 On	02-November-23	11.42	Put	Bond Future	2683	3	2683	3	0.00
10/08/2023	R035 On	02-November-23	13.59	Put	Bond Future	149	0	149	0	731.00
10/08/2023	R035 On	02-November-23	11.74	Put	Bond Future	1837	2	1837	2	0.00
10/08/2023	R035 On	02-November-23	11.43	Put	Bond Future	2652	3	2652	3	0.00
10/08/2023	R035 On	02-November-23	12.24	Put	Bond Future	972	1	972	1	0.00
10/08/2023	R035 On	02-November-23	10.62	Put	Bond Future	6008	7	6008	7	0.00
10/08/2023	R035 On	02-November-23	11.12	Put	Bond Future	3726	4	3726	4	0.00
10/08/2023	R035 On	01-February-24			Bond Future	11.71	85.9433	11.7094	85.9433	0.00
10/08/2023	R035 On	01-February-24	12.20	Call	Bond Future	4541	4	4541	4	0.00
10/08/2023	R035 On	01-February-24	11.12	Call	Bond Future	1568	1	1568	1	400.00
10/08/2023	R035 On	01-February-24	12.18	Call	Bond Future	4472	4	4472	4	0.00
10/08/2023	R035 On	01-February-24	13.46	Call	Bond Future	9334	9	9334	9	0.00
10/08/2023	R035 On	01-February-24	12.19	Call	Bond Future	4506	4	4506	4	0.00
10/08/2023	R035 On	01-February-24	10.62	Call	Bond Future	829	1	829	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	6961	7	6961	7	0.00
10/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	4810	5	4810	5	0.00
10/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2006	2	2006	2	0.00
10/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	1989	2	1989	2	0.00
10/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	663	1	663	1	400.00
10/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	1972	2	1972	2	0.00
10/08/2023	R035 On 02-May-24			Bond Future	11.80	83.3676	11.8039	83.3676	0.00
10/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2252	2	2252	2	0.00
10/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	2210	2	2210	2	0.00
10/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2231	2	2231	2	0.00
10/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5496	6	5496	6	0.00
10/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5531	6	5531	6	0.00
10/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5461	6	5461	6	0.00
10/08/2023	R035 On 01-August-24			Bond Future	11.90	85.2665	11.8982	85.2665	0.00
10/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3695	3	3695	3	0.00
10/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3721	3	3721	3	0.00
10/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3748	3	3748	3	0.00
10/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4231	5	4231	5	0.00
10/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4257	5	4257	5	0.00
10/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4205	5	4205	5	0.00
10/08/2023	R035 On 07-November-24			Bond Future	12.04	82.7019	12.0402	82.7019	0.00
10/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4791	4	4791	4	0.00
10/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4735	4	4735	4	0.00
10/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4763	4	4763	4	0.00
10/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4061	4	4061	4	0.00
10/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4083	4	4083	4	0.00
10/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4039	4	4039	4	0.00
10/08/2023	R053 On 02-November-23			Bond Future	12.13	95.8535	12.1334	95.8535	5,189.00
10/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	6393	6	6393	6	0.00
10/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	6286	5	6286	5	0.00
10/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	6340	5	6340	5	0.00
10/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1317	2	1317	2	0.00
10/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1334	2	1334	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
10/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1301	2	1301	2	0.00
10/08/2023	R053 On 01-February-24			Bond Future	12.22	98.0176	12.2244	98.0176	0.00
10/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	7629	7	7629	7	0.00
10/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	7532	7	7532	7	0.00
10/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	7581	7	7581	7	0.00
10/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2477	3	2477	3	0.00
10/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2517	3	2517	3	0.00
10/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2497	3	2497	3	0.00
10/08/2023	R053 On 02-May-24			Bond Future	12.32	94.3618	12.3198	94.3618	0.00
10/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	8384	8	8384	8	0.00
10/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	8430	8	8430	8	0.00
10/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	8476	8	8476	8	0.00
10/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3409	4	3409	4	0.00
10/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3388	4	3388	4	0.00
10/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3366	4	3366	4	0.00
10/08/2023	R053 On 01-August-24			Bond Future	12.42	96.5102	12.4153	96.5102	0.00
10/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	9244	8	9244	8	0.00
10/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	9200	8	9200	8	0.00
10/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	9156	8	9156	8	0.00
10/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4156	5	4156	5	0.00
10/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4133	5	4133	5	0.00
10/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4111	5	4111	5	0.00
10/08/2023	R053 On 07-November-24			Bond Future	12.55	92.8444	12.5463	92.8444	0.00
10/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	7577	7	7577	7	0.00
10/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	7497	7	7497	7	0.00
10/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	7537	7	7537	7	0.00
10/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	5710	6	5710	6	0.00
10/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	5769	6	5769	6	0.00
10/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	5739	6	5739	6	0.00
10/08/2023	R186 On 02-November-23			Bond Future	8.78	108.3404	8.7834	108.3404	131,529.00
10/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1953	2	1953	2	0.00
10/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1974	2	1974	2	0.00
10/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4435	4	4435	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
10/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1495	1	1495	1	1,715.00
10/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1995	2	1995	2	0.00
10/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	312	0	312	0	0.00
10/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	42	0	42	0	1,715.00
10/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	318	0	318	0	0.00
10/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	324	0	324	0	0.00
10/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	490	1	490	1	0.00
10/08/2023	R186 On 01-February-24			Bond Future	8.74	105.4751	8.7433	105.4751	0.00
10/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2493	2	2493	2	0.00
10/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2474	2	2474	2	0.00
10/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2454	2	2454	2	0.00
10/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	526	1	526	1	0.00
10/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	538	1	538	1	0.00
10/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	532	1	532	1	0.00
10/08/2023	R186 On 02-May-24			Bond Future	8.70	107.8534	8.6965	107.8534	0.00
10/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	611	1	611	1	0.00
10/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2991	3	2991	3	2,030.00
10/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	604	1	604	1	0.00
10/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4283	4	4283	4	0.00
10/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	618	1	618	1	0.00
10/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2257	2	2257	2	0.00
10/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	584	1	584	1	0.00
10/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	354	0	354	0	2,030.00
10/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2291	2	2291	2	0.00
10/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2274	2	2274	2	0.00
10/08/2023	R186 On 01-August-24			Bond Future	8.63	104.9993	8.6290	104.9993	0.00
10/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1461	1	1461	1	0.00
10/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1436	1	1436	1	0.00
10/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1449	1	1449	1	0.00
10/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1308	1	1308	1	0.00
10/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1326	1	1326	1	0.00
10/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1317	1	1317	1	0.00
10/08/2023	R186 On 07-November-24			Bond Future	8.63	107.4011	8.6289	107.4011	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
10/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	2005	2	2005	2	0.00
10/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1991	2	1991	2	0.00
10/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	2018	2	2018	2	0.00
10/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1022	1	1022	1	0.00
10/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1028	1	1028	1	0.00
10/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1017	1	1017	1	0.00
10/08/2023	R197 On 02-November-23			Bond Future	341.84	341.8638	341.8411	341.8638	0.00
10/08/2023	R202 On 02-November-23			Bond Future	258.03	258.0422	258.0288	258.0422	4,746.00
10/08/2023	R202 On 01-February-24			Bond Future	258.96	258.9789	258.9649	258.9789	460.00
10/08/2023	R202 On 02-May-24			Bond Future	264.87	264.8794	264.8655	264.8794	0.00
10/08/2023	R202 On 01-August-24			Bond Future	265.89	265.9001	265.8863	265.9001	0.00
10/08/2023	R202 On 07-November-24			Bond Future	272.05	272.0638	272.0511	272.0638	0.00
10/08/2023	R209 On 02-November-23			Bond Future	11.66	65.0701	11.6611	65.0701	26,959.00
10/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	1148	1	1148	1	0.00
10/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	1110	1	1110	1	0.00
10/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	1129	1	1129	1	0.00
10/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2697	3	2697	3	0.00
10/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2728	3	2728	3	0.00
10/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2666	3	2666	3	0.00
10/08/2023	R209 On 01-February-24			Bond Future	11.74	66.5392	11.7438	66.5392	1,690.00
10/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3666	3	3666	3	0.00
10/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3696	3	3696	3	0.00
10/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3725	3	3725	3	0.00
10/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	1883	2	1883	2	0.00
10/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	1899	2	1899	2	0.00
10/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	1916	2	1916	2	0.00
10/08/2023	R209 On 02-May-24			Bond Future	11.83	64.8859	11.8311	64.8859	0.00
10/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1902	2	1902	2	0.00
10/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1866	2	1866	2	0.00
10/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1884	2	1884	2	0.00
10/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5032	5	5032	5	0.00
10/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5064	5	5064	5	0.00
10/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5000	5	5000	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
10/08/2023	R209 On 01-August-24			Bond Future	11.92	66.3637	11.9189	66.3637	0.00
10/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	3205	3	3205	3	0.00
10/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	3228	3	3228	3	0.00
10/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	3252	3	3252	3	0.00
10/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	3804	4	3804	4	0.00
10/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	3827	4	3827	4	0.00
10/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	3851	4	3851	4	0.00
10/08/2023	R209 On 07-November-24			Bond Future	12.04	64.7258	12.0436	64.7258	0.00
10/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	4356	4	4356	4	0.00
10/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	4305	4	4305	4	0.00
10/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	4330	4	4330	4	0.00
10/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3537	4	3537	4	0.00
10/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3556	4	3556	4	0.00
10/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3517	4	3517	4	0.00
10/08/2023	R210 On 02-November-23			Bond Future	226.78	226.7957	226.7814	226.7957	70.00
10/08/2023	R210 On 01-February-24			Bond Future	231.96	231.9700	231.9553	231.9700	300.00
10/08/2023	R210 On 02-May-24			Bond Future	234.00	234.0135	233.9990	234.0135	0.00
10/08/2023	R210 On 01-August-24			Bond Future	239.38	239.3976	239.3831	239.3976	0.00
10/08/2023	R210 On 07-November-24			Bond Future	241.62	241.6307	241.6171	241.6307	0.00
10/08/2023	R213 On 02-November-23			Bond Future	10.63	82.6444	10.6314	82.6444	33,183.00
10/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2910	3	2910	3	0.00
10/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8572	8	8572	8	0.00
10/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2940	3	2940	3	0.00
10/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3976	4	3976	4	731.00
10/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2412	2	2412	2	731.00
10/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2971	3	2971	3	0.00
10/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	812	1	812	1	0.00
10/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1067	1	1067	1	0.00
10/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	511	1	511	1	0.00
10/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	824	1	824	1	0.00
10/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	69	0	69	0	731.00
10/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	836	1	836	1	0.00
10/08/2023	R213 On 01-February-24			Bond Future	10.70	84.5102	10.7049	84.5102	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
10/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	5186	5	5186	5	0.00
10/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	5123	5	5123	5	0.00
10/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	5154	5	5154	5	0.00
10/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	977	1	977	1	0.00
10/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	986	1	986	1	0.00
10/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	968	1	968	1	0.00
10/08/2023	R213 On 02-May-24			Bond Future	10.78	82.8559	10.7751	82.8559	0.00
10/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1844	2	1844	2	0.00
10/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1861	2	1861	2	0.00
10/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1878	2	1878	2	0.00
10/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	3900	4	3900	4	0.00
10/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	3926	4	3926	4	0.00
10/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	3952	4	3952	4	0.00
10/08/2023	R213 On 01-August-24			Bond Future	10.84	84.7435	10.8437	84.7435	0.00
10/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	3112	3	3112	3	0.00
10/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	3068	3	3068	3	0.00
10/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	3090	3	3090	3	0.00
10/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	2983	3	2983	3	0.00
10/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3002	3	3002	3	0.00
10/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	2964	3	2964	3	0.00
10/08/2023	R213 On 07-November-24			Bond Future	10.97	83.1230	10.9676	83.1230	0.00
10/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3938	4	3938	4	0.00
10/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3961	4	3961	4	0.00
10/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3985	4	3985	4	0.00
10/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	2955	3	2955	3	0.00
10/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	2971	3	2971	3	0.00
10/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	2987	3	2987	3	0.00
10/08/2023	R214 On 02-November-23			Bond Future	12.06	60.5547	12.0565	60.5547	20,595.00
10/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	707	1	707	1	0.00
10/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	736	1	736	1	0.00
10/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	721	1	721	1	0.00
10/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	3743	4	3743	4	0.00
10/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	3782	4	3782	4	0.00

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10/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	3705	4	3705	4	0.00
10/08/2023	R214 On 01-February-24			Bond Future	12.15	61.9218	12.1487	61.9218	0.00
10/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2663	2	2663	2	0.00
10/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2689	2	2689	2	0.00
10/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2714	2	2714	2	0.00
10/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2660	3	2660	3	0.00
10/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2682	3	2682	3	0.00
10/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2705	3	2705	3	0.00
10/08/2023	R214 On 02-May-24			Bond Future	12.24	60.0123	12.2372	60.0123	0.00
10/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1746	2	1746	2	0.00
10/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1715	2	1715	2	0.00
10/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1730	2	1730	2	0.00
10/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5564	6	5564	6	0.00
10/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5601	6	5601	6	0.00
10/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5527	6	5527	6	0.00
10/08/2023	R214 On 01-August-24			Bond Future	12.33	61.3792	12.3252	61.3792	0.00
10/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3347	3	3347	3	0.00
10/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3370	3	3370	3	0.00
10/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3394	3	3394	3	0.00
10/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4084	4	4084	4	0.00
10/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4108	4	4108	4	0.00
10/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4133	4	4133	4	0.00
10/08/2023	R214 On 07-November-24			Bond Future	12.45	59.4763	12.4512	59.4763	0.00
10/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4442	4	4442	4	0.00
10/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	4391	4	4391	4	0.00
10/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4417	4	4417	4	0.00
10/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	3688	4	3688	4	0.00
10/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	3708	4	3708	4	0.00
10/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3668	4	3668	4	0.00
10/08/2023	R248 On 02-November-23			Bond Future	12.18	74.2117	12.1754	74.2117	232,288.00
10/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	743	1	743	1	0.00
10/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1333	1	1333	1	207.00
10/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	715	1	715	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
10/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	729	1	729	1	0.00
10/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	3462	3	3462	3	207.00
10/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	8052	7	8052	7	0.00
10/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5019	6	5019	6	0.00
10/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	386	1	386	1	207.00
10/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	3623	4	3623	4	0.00
10/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1579	2	1579	2	0.00
10/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5123	6	5123	6	0.00
10/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5071	6	5071	6	0.00
10/08/2023	R248 On 01-February-24			Bond Future	12.27	75.8871	12.2721	75.8871	0.00
10/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	3028	3	3028	3	0.00
10/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	3457	3	3457	3	1,000.00
10/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	7345	7	7345	7	0.00
10/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2999	3	2999	3	0.00
10/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1419	1	1419	1	1,000.00
10/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2969	3	2969	3	0.00
10/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	3749	4	3749	4	0.00
10/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6195	7	6195	7	0.00
10/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	3719	4	3719	4	0.00
10/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3293	4	3293	4	0.00
10/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1389	2	1389	2	1,000.00
10/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	3689	4	3689	4	0.00
10/08/2023	R248 On 02-May-24			Bond Future	12.37	73.1481	12.3650	73.1481	0.00
10/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1953	2	1953	2	0.00
10/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1917	2	1917	2	0.00
10/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1935	2	1935	2	0.00
10/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7397	8	7397	8	0.00
10/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	7493	8	7493	8	0.00
10/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7445	8	7445	8	0.00
10/08/2023	R248 On 01-August-24			Bond Future	12.46	74.8141	12.4576	74.8141	13,000.00
10/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	4269	4	4269	4	0.00
10/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	4240	4	4240	4	0.00
10/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	4212	4	4212	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
10/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5119	6	5119	6	0.00
10/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5090	6	5090	6	0.00
10/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5060	6	5060	6	0.00
10/08/2023	R248 On 07-November-24			Bond Future	12.59	72.0728	12.5890	72.0728	0.00
10/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	5560	5	5560	5	0.00
10/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5590	5	5590	5	0.00
10/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5621	5	5621	5	0.00
10/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4459	5	4459	5	0.00
10/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4482	5	4482	5	0.00
10/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4506	5	4506	5	0.00