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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/01/2023 TO: 11/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	2025 On 02-February-23			Bond Future	166.20	166.1962	166.2013	166.1962	6,560.00
11/01/2023	2025 On 04-May-23			Bond Future	169.45	169.4512	169.4529	169.4512	0.00
11/01/2023	2025 On 03-August-23			Bond Future	171.23	171.2303	171.2296	171.2303	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
11/01/2023	2025 On 02-November-23			Bond Future	174.72	174.7162	174.7160	174.7162	0.00
11/01/2023	2025 On 01-February-24			Bond Future	176.51	176.5131	176.5135	176.5131	0.00
11/01/2023	2029 On 02-February-23			Bond Future	120.66	120.5831	120.6638	120.5831	1,476.00
11/01/2023	2029 On 04-May-23			Bond Future	121.73	121.6494	121.7291	121.6494	0.00
11/01/2023	2029 On 03-August-23			Bond Future	124.26	124.1786	124.2582	124.1786	0.00
11/01/2023	2029 On 02-November-23			Bond Future	125.46	125.3776	125.4592	125.3776	0.00
11/01/2023	2029 On 01-February-24			Bond Future	128.04	127.9522	128.0359	127.9522	0.00
11/01/2023	2030 On 02-February-23			Bond Future	9.90	90.7016	90.7432	90.7016	88,684.00
11/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
11/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	2	0	0	0	388.00
11/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7298	7	7	7	5,000.00
11/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5491	5	5	5	0.00
11/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5660	6	6	6	0.00
11/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1155	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	678	1	1	1	388.00
11/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	955	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	589	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	0	0	0.00
11/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6461	6	6	6	5,000.00
11/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1096	1	1	1	0.00
11/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1126	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	611	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	11	0	0	0	0.00
11/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	347	0	0	0	0.00
11/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1465	2	1	2	102.00
11/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	3337	3	3	3	0.00
11/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	761	1	1	1	102.00
11/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	637	1	1	1	0.00
11/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	10	0	0	0	0.00
11/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4111	4	4	4	0.00
11/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3915	4	4	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
11/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	19	0	0	0	388.00
11/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5251	5	5	5	0.00
11/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1095	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	997	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1070	1	1	1	0.00
11/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	671	1	1	1	0.00
11/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	654	1	1	1	0.00
11/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	22	0	0	0	0.00
11/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	5	0	0	0	0.00
11/01/2023	2030 On 04-May-23			Bond Future	10.00	92.4561	92.4965	92.4561	0.00
11/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10789	11	11	11	0.00
11/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7248	7	7	7	0.00
11/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8815	9	9	9	0.00
11/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10529	10	11	10	0.00
11/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3514	3	4	3	0.00
11/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1228	1	1	1	150.00
11/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3856	4	4	4	350.00
11/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6222	6	6	6	0.00
11/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3156	3	3	3	479.00
11/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3453	3	3	3	0.00
11/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3483	3	3	3	0.00
11/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1379	1	1	1	479.00
11/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1582	2	2	2	388.00
11/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2051	2	2	2	1,080.00
11/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	570	1	1	1	388.00
11/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5107	5	5	5	0.00
11/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3168	3	3	3	0.00
11/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2068	2	2	2	0.00
11/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2599	3	3	3	0.00
11/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2902	3	3	3	0.00
11/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1145	1	1	1	0.00
11/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1158	1	1	1	0.00
11/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1300	1	1	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
11/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	432	0	0	0	150.00
11/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	995	1	1	1	0.00
11/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1132	1	1	1	0.00
11/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	89	0	0	0	479.00
11/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	178	0	0	0	1,080.00
11/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	304	0	0	0	388.00
11/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	78	0	0	0	350.00
11/01/2023	2030 On 03-August-23			Bond Future	10.09	90.3494	90.3892	90.3494	0.00
11/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10427	10	10	10	0.00
11/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6236	6	6	6	0.00
11/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11460	11	11	11	0.00
11/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6171	6	6	6	0.00
11/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3347	3	3	3	1,012.00
11/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4035	4	4	4	350.00
11/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6204	6	6	6	0.00
11/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	897	1	1	1	0.00
11/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1637	2	2	2	0.00
11/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	912	1	1	1	0.00
11/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	192	0	0	0	350.00
11/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2016	2	2	2	0.00
11/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	279	0	0	0	1,012.00
11/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	905	1	1	1	0.00
11/01/2023	2030 On 02-November-23			Bond Future	10.19	92.1676	92.2085	92.1676	0.00
11/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4541	5	5	5	0.00
11/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4513	4	5	4	0.00
11/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4486	4	4	4	0.00
11/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1939	2	2	2	0.00
11/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1926	2	2	2	0.00
11/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1912	2	2	2	0.00
11/01/2023	2030 On 01-February-24			Bond Future	10.29	90.0342	90.0762	90.0342	0.00
11/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5911	6	6	6	0.00
11/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5882	6	6	6	0.00
11/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5940	6	6	6	0.00

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11/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1646	2	2	2	0.00
11/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1666	2	2	2	0.00
11/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1656	2	2	2	0.00
11/01/2023	2032 On 02-February-23			Bond Future	10.51	89.8252	89.8741	89.8252	112,044.00
11/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
11/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10848	11	11	11	0.00
11/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	6698	7	7	7	0.00
11/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	637	1	1	1	0.00
11/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	660	1	1	1	0.00
11/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	238	0	0	0	0.00
11/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	465	0	0	0	8,000.00
11/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	0	0	500.00
11/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	45	0	0	0	750.00
11/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5099	5	5	5	0.00
11/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5993	6	6	6	0.00
11/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	951	1	1	1	0.00
11/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1497	1	1	1	750.00
11/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4864	5	5	5	0.00
11/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	325	0	0	0	500.00
11/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	684	1	1	1	0.00
11/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1244	1	1	1	0.00
11/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1849	2	2	2	0.00
11/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	63	0	0	0	8,000.00
11/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	635	1	1	1	0.00
11/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	980	1	1	1	454.00
11/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	29	0	0	0	0.00
11/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	54	0	0	0	8,000.00
11/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	3209	3	3	3	0.00
11/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5699	6	6	6	0.00
11/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1559	2	2	2	0.00
11/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2087	2	2	2	454.00
11/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1273	1	1	1	0.00

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11/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1302	1	1	1	0.00
11/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	18	0	0	0	500.00
11/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	1	0	0	0	750.00
11/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6623	7	7	7	0.00
11/01/2023	2032 On 04-May-23			Bond Future	10.62	87.4025	87.4504	87.4025	66,415.00
11/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3286	3	3	3	0.00
11/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3255	3	3	3	0.00
11/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2530	3	3	3	400.00
11/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13111	13	13	13	0.00
11/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3316	3	3	3	0.00
11/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4939	5	5	5	400.00
11/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1925	2	2	2	0.00
11/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	87	0	0	0	400.00
11/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2516	3	3	3	0.00
11/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1965	2	2	2	0.00
11/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1945	2	2	2	0.00
11/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1171	1	1	1	0.00
11/01/2023	2032 On 03-August-23			Bond Future	10.71	89.2002	89.2476	89.2002	2,600.00
11/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6500	6	7	6	0.00
11/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6536	7	7	7	0.00
11/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6571	7	7	7	0.00
11/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7034	7	7	7	5,000.00
11/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1311	1	1	1	0.00
11/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1450	1	1	1	0.00
11/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1461	1	1	1	0.00
11/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1473	1	1	1	0.00
11/01/2023	2032 On 02-November-23			Bond Future	10.82	86.8358	86.8844	86.8358	0.00
11/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4763	5	5	5	0.00
11/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4734	5	5	5	0.00
11/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4793	5	5	5	0.00
11/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2766	3	3	3	0.00
11/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2802	3	3	3	0.00
11/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2784	3	3	3	0.00

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11/01/2023	2032 On 01-February-24			Bond Future	10.93	88.5989	88.6489	88.5989	0.00
11/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6374	6	6	6	0.00
11/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6342	6	6	6	0.00
11/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6310	6	6	6	0.00
11/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2146	2	2	2	0.00
11/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2133	2	2	2	0.00
11/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2120	2	2	2	0.00
11/01/2023	2033 On 02-February-23			Bond Future	117.20	117.1892	117.2032	117.1892	7,312.00
11/01/2023	2033 On 04-May-23			Bond Future	118.11	118.0984	118.1102	118.0984	0.00
11/01/2023	2033 On 03-August-23			Bond Future	120.56	120.5536	120.5640	120.5536	0.00
11/01/2023	2033 On 02-November-23			Bond Future	121.60	121.5883	121.5992	121.5883	0.00
11/01/2023	2033 On 01-February-24			Bond Future	124.10	124.0852	124.0966	124.0852	0.00
11/01/2023	2037 On 02-February-23			Bond Future	11.17	81.2804	81.4870	81.2804	130,109.00
11/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	821	1	1	1	0.00
11/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	953	1	1	1	577.00
11/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	772	1	1	1	0.00
11/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	796	1	1	1	0.00
11/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4703	5	5	5	0.00
11/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1583	2	2	2	0.00
11/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1620	2	2	2	0.00
11/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1376	2	1	2	0.00
11/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	93	0	0	0	577.00
11/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1547	2	2	2	0.00
11/01/2023	2037 On 04-May-23			Bond Future	11.28	82.8527	83.0615	82.8527	0.00
11/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12948	13	13	13	0.00
11/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3022	3	3	3	0.00
11/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2172	2	2	2	400.00
11/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4638	5	5	5	400.00
11/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5260	5	5	5	0.00
11/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2958	3	3	3	0.00
11/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1966	2	2	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2990	3	3	3	0.00
11/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2842	3	3	3	0.00
11/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3980	4	4	4	0.00
11/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2869	3	3	3	0.00
11/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3698	4	4	4	0.00
11/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	213	0	0	0	400.00
11/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1787	2	2	2	0.00
11/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1520	2	2	2	703.00
11/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2814	3	3	3	0.00
11/01/2023	2037 On 03-August-23			Bond Future	11.39	80.2982	80.5101	80.2982	0.00
11/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6533	6	7	6	0.00
11/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6459	6	6	6	0.00
11/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6496	6	6	6	0.00
11/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2359	2	2	2	0.00
11/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2376	2	2	2	0.00
11/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2342	2	2	2	0.00
11/01/2023	2037 On 02-November-23			Bond Future	11.50	81.9140	82.1304	81.9140	0.00
11/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4646	5	5	5	0.00
11/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4677	5	5	5	0.00
11/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4708	5	5	5	0.00
11/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4343	4	4	4	0.00
11/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4317	4	4	4	0.00
11/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4291	4	4	4	0.00
11/01/2023	2037 On 01-February-24			Bond Future	11.61	79.3219	79.5429	79.3219	0.00
11/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7110	7	7	7	0.00
11/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7145	7	7	7	0.00
11/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7179	7	7	7	0.00
11/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3280	3	3	3	0.00
11/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3298	3	3	3	0.00
11/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3316	3	3	3	0.00
11/01/2023	2038 On 02-February-23			Bond Future	130.25	129.3648	130.2503	129.3648	3,430.00
11/01/2023	2038 On 04-May-23			Bond Future	132.80	131.8986	132.7987	131.8986	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2023	2038 On 03-August-23			Bond Future	133.60	132.6791	133.5960	132.6791	0.00
11/01/2023	2038 On 02-November-23			Bond Future	136.32	135.3800	136.3161	135.3800	0.00
11/01/2023	2038 On 01-February-24			Bond Future	137.10	136.1450	137.1007	136.1450	38.00
11/01/2023	2040 On 02-February-23			Bond Future	11.28	82.8758	83.0977	82.8758	135,759.00
11/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	7	0	0	0	0.00
11/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	8	0	0	0	388.00
11/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	777	1	1	1	0.00
11/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5000	5	5	5	0.00
11/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	753	1	1	1	0.00
11/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	412	0	0	0	0.00
11/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5939	6	6	6	0.00
11/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6106	6	6	6	0.00
11/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	802	1	1	1	0.00
11/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	992	1	1	1	563.00
11/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	462	0	0	0	388.00
11/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2572	3	3	3	0.00
11/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1573	2	2	2	0.00
11/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	113	0	0	0	563.00
11/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1844	2	2	2	0.00
11/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	54	0	0	0	388.00
11/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	61	0	0	0	0.00
11/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1927	2	2	2	0.00
11/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1885	2	2	2	0.00
11/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7414	8	7	8	0.00
11/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2724	3	3	3	0.00
11/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7635	8	8	8	0.00
11/01/2023	2040 On 04-May-23			Bond Future	11.39	84.4790	84.7033	84.4790	300.00
11/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12044	12	12	12	0.00
11/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3490	3	3	3	486.00
11/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5714	6	6	6	0.00
11/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3249	3	3	3	0.00
11/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	557	1	1	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3283	3	3	3	0.00
11/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1380	1	1	1	486.00
11/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1807	2	2	2	388.00
11/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2088	2	2	2	684.00
11/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3317	3	3	3	0.00
11/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8957	9	9	9	0.00
11/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	802	1	1	1	388.00
11/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3070	3	3	3	0.00
11/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5767	6	6	6	0.00
11/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	404	0	0	0	486.00
11/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1678	2	2	2	684.00
11/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4440	5	4	5	0.00
11/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4897	5	5	5	0.00
11/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3099	3	3	3	0.00
11/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8946	9	9	9	0.00
11/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3129	3	3	3	0.00
11/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2927	3	3	3	0.00
11/01/2023	2040 On 03-August-23			Bond Future	11.49	81.7075	81.9352	81.7075	0.00
11/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6866	7	7	7	0.00
11/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6905	7	7	7	0.00
11/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6945	7	7	7	0.00
11/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2524	3	3	3	0.00
11/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2542	3	3	3	0.00
11/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2560	3	3	3	0.00
11/01/2023	2040 On 02-November-23			Bond Future	11.60	83.3517	83.5842	83.3517	0.00
11/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4911	5	5	5	0.00
11/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4846	5	5	5	0.00
11/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4879	5	5	5	0.00
11/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4956	5	5	5	0.00
11/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4898	5	5	5	0.00
11/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4927	5	5	5	0.00
11/01/2023	2040 On 01-February-24			Bond Future	11.71	80.5384	80.7758	80.5384	0.00
11/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7427	7	7	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
11/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7391	7	7	7	0.00
11/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7355	7	7	7	0.00
11/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3705	4	4	4	0.00
11/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3685	4	4	4	0.00
11/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3665	4	4	4	0.00
11/01/2023	2044 On 02-February-23			Bond Future	11.30	79.7036	79.8622	79.7036	83,027.00
11/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	179	0	0	0	2,500.00
11/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3267	3	3	3	0.00
11/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	879	1	1	1	0.00
11/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	991	1	1	1	0.00
11/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	13	0	0	0	0.00
11/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	512	0	1	0	2,500.00
11/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4593	4	5	4	0.00
11/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4051	4	4	4	0.00
11/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	852	1	1	1	0.00
11/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3016	3	3	3	1,700.00
11/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	726	1	1	1	1,700.00
11/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	826	1	1	1	0.00
11/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1881	2	2	2	0.00
11/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	425	0	0	0	0.00
11/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1642	2	2	2	0.00
11/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1839	2	2	2	0.00
11/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	225	0	0	0	0.00
11/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	160	0	0	0	4,000.00
11/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2523	3	3	3	0.00
11/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	364	0	0	0	2,500.00
11/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7097	7	7	7	0.00
11/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2052	2	2	2	0.00
11/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1799	2	2	2	0.00
11/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3945	4	4	4	0.00
11/01/2023	2044 On 04-May-23			Bond Future	11.40	81.2455	81.4054	81.2455	0.00
11/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4543	4	5	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
11/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5564	5	6	5	0.00
11/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3351	3	3	3	0.00
11/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6639	7	7	7	0.00
11/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3317	3	3	3	0.00
11/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3282	3	3	3	0.00
11/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3240	3	3	3	0.00
11/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3209	3	3	3	0.00
11/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2338	2	2	2	4,115.00
11/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1428	1	1	1	1,500.00
11/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3179	3	3	3	0.00
11/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1831	2	2	2	4,115.00
11/01/2023	2044 On 03-August-23			Bond Future	11.50	78.5328	78.6947	78.5328	0.00
11/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6821	7	7	7	0.00
11/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6742	7	7	7	0.00
11/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6782	7	7	7	0.00
11/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2748	3	3	3	0.00
11/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2729	3	3	3	0.00
11/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2710	3	3	3	0.00
11/01/2023	2044 On 02-November-23			Bond Future	11.60	80.1131	80.2785	80.1131	0.00
11/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4865	5	5	5	0.00
11/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4898	5	5	5	0.00
11/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4931	5	5	5	0.00
11/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5106	5	5	5	0.00
11/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5137	5	5	5	0.00
11/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5168	5	5	5	0.00
11/01/2023	2044 On 01-February-24			Bond Future	11.70	77.3591	77.5281	77.3591	0.00
11/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7326	7	7	7	0.00
11/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7363	7	7	7	0.00
11/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7399	7	7	7	0.00
11/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	3864	4	4	4	0.00
11/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	3885	4	4	4	0.00
11/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	3906	4	4	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
11/01/2023	2046 On 02-February-23			Bond Future	117.61	116.5640	117.6118	116.5640	13,798.00
11/01/2023	2046 On 04-May-23			Bond Future	117.88	116.8115	117.8773	116.8115	4,935.00
11/01/2023	2046 On 03-August-23			Bond Future	120.33	119.2405	120.3266	119.2405	0.00
11/01/2023	2046 On 02-November-23			Bond Future	120.69	119.5794	120.6882	119.5794	0.00
11/01/2023	2046 On 01-February-24			Bond Future	123.17	122.0348	123.1666	122.0348	0.00
11/01/2023	2050 On 02-February-23			Bond Future	116.86	118.3254	116.8595	118.3254	10,400.00
11/01/2023	2050 On 04-May-23			Bond Future	119.15	120.6428	119.1456	120.6428	3,472.00
11/01/2023	2050 On 03-August-23			Bond Future	119.44	120.9703	119.4405	120.9703	0.00
11/01/2023	2050 On 02-November-23			Bond Future	121.87	123.4329	121.8724	123.4329	0.00
11/01/2023	2050 On 01-February-24			Bond Future	122.13	123.7248	122.1323	123.7248	0.00
11/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	AL37 On 02-February-23			Index Future	867.37	867.2550	867.3730	867.2550	0.00
11/01/2023	AL37 On 04-May-23			Index Future	884.13	884.0130	884.1270	884.0130	0.00
11/01/2023	AL37 On 03-August-23			Index Future	902.28	902.1710	902.2830	902.1710	0.00
11/01/2023	AL37 On 02-November-23			Index Future	920.45	920.3360	920.4510	920.3360	0.00
11/01/2023	AL37 On 01-February-24			Index Future	939.16	939.0400	939.1580	939.0400	0.00
11/01/2023	AL7T On 02-February-23			Index Future	1007.09	1006.7660	1007.0890	1006.7660	0.00
11/01/2023	AL7T On 04-May-23			Index Future	1026.54	1026.2200	1026.5420	1026.2200	0.00
11/01/2023	AL7T On 03-August-23			Index Future	1047.62	1047.2990	1047.6230	1047.2990	0.00
11/01/2023	AL7T On 02-November-23			Index Future	1068.72	1068.3850	1068.7170	1068.3850	0.00
11/01/2023	AL7T On 01-February-24			Index Future	1090.44	1090.0980	1090.4370	1090.0980	0.00
11/01/2023	ALBI On 02-February-23			Index Future	881.03	880.0320	881.0320	880.0320	111.00
11/01/2023	ALBI On 04-May-23			Index Future	898.05	897.0370	898.0500	897.0370	0.00
11/01/2023	ALBI On 03-August-23			Index Future	916.49	915.4630	916.4920	915.4630	0.00
11/01/2023	ALBI On 02-November-23			Index Future	934.95	933.8950	934.9460	933.8950	0.00
11/01/2023	ALBI On 01-February-24			Index Future	953.95	952.8750	953.9470	952.8750	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
11/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	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
11/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2023	ES33 On 02-February-23			Bond Future	11.95	76.5722	76.6481	76.5722	350.00
11/01/2023	ES33 On 04-May-23			Bond Future	12.10	74.2779	74.3535	74.2779	0.00
11/01/2023	ES33 On 03-August-23			Bond Future	12.24	75.8230	75.8991	75.8230	0.00
11/01/2023	ES33 On 02-November-23			Bond Future	12.40	73.5716	73.6495	73.5716	0.00
11/01/2023	ES33 On 01-February-24			Bond Future	12.56	75.0814	75.1612	75.0814	0.00
11/01/2023	ES42 On 02-February-23			Bond Future	12.24	74.9211	75.0063	74.9211	4,195.00
11/01/2023	ES42 On 04-May-23			Bond Future	12.38	72.1257	72.2109	72.1257	0.00
11/01/2023	ES42 On 03-August-23			Bond Future	12.50	73.6270	73.7129	73.6270	0.00
11/01/2023	ES42 On 02-November-23			Bond Future	12.64	70.8632	70.9511	70.8632	0.00
11/01/2023	ES42 On 01-February-24			Bond Future	12.78	72.3168	72.4067	72.3168	0.00
11/01/2023	GOVI On 02-February-23			GOVI	868.68	867.6790	868.6840	867.6790	846.00
11/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	178440	17	18	17	0.00
11/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	178540	17	18	17	0.00
11/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	178640	17	18	17	0.00
11/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 04-May-23			GOVI	885.46	884.4450	885.4630	884.4450	0.00
11/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	325830	32	33	32	0.00
11/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	325930	32	33	32	0.00
11/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	326030	32	33	32	0.00
11/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 03-August-23			GOVI	903.65	902.6120	903.6470	902.6120	0.00
11/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	664170	65	66	65	0.00
11/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	664370	65	66	65	0.00
11/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	664270	65	66	65	0.00
11/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 02-November-23			GOVI	921.84	920.7860	921.8420	920.7860	0.00
11/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	360420	35	36	35	0.00
11/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	360320	35	36	35	0.00
11/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	360220	35	36	35	0.00
11/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 01-February-24			GOVI	940.58	939.4990	940.5770	939.4990	0.00
11/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	605970	60	61	60	0.00
11/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	605870	60	61	60	0.00
11/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	605770	59	61	59	0.00
11/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
11/01/2023	IGOV On 02-February-23			Index Future	329.15	329.0110	329.1540	329.0110	640.00
11/01/2023	IGOV On 04-May-23			Index Future	335.59	335.4500	335.5930	335.4500	16.00
11/01/2023	IGOV On 03-August-23			Index Future	342.56	342.4200	342.5640	342.4200	0.00
11/01/2023	IGOV On 02-November-23			Index Future	349.54	349.3920	349.5400	349.3920	0.00
11/01/2023	IGOV On 01-February-24			Index Future	356.72	356.5690	356.7200	356.5690	0.00
11/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.30	92.7150	92.7050	92.7150	0.00
11/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.58	92.4100	92.4200	92.4100	0.00
11/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.60	92.3850	92.4050	92.3850	0.00
11/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.66	92.3100	92.3400	92.3100	0.00
11/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.67	92.3000	92.3300	92.3000	0.00
11/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.68	92.3050	92.3250	92.3050	0.00
11/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.59	92.3800	92.4100	92.3800	75.00
11/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.32	92.6250	92.6850	92.6250	272.00
11/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.24	92.7150	92.7650	92.7150	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
11/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.17	92.7500	92.8300	92.7500	0.00
11/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.13	92.7900	92.8700	92.7900	68.00
11/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.28	92.6250	92.7250	92.6250	0.00
11/01/2023	R035 On 02-February-23			Bond Future	10.98	89.8354	90.0112	89.8354	145,659.00
11/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5689	6	6	6	0.00
11/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11950	12	12	12	0.00
11/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1356	1	1	1	976.00
11/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1390	1	1	1	0.00
11/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	799	1	1	1	0.00
11/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	74	0	0	0	976.00
11/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	370	0	0	0	388.00
11/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	824	1	1	1	0.00
11/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	3	0	0	0	582.00
11/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	4	0	0	0	0.00
11/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	6	0	0	0	388.00
11/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5481	5	5	5	0.00
11/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	850	1	1	1	0.00
11/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	315	0	0	0	0.00
11/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	400	0	0	0	0.00
11/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2341	2	2	2	582.00
11/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4260	4	4	4	0.00
11/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2625	3	3	3	0.00
11/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2434	3	2	3	0.00
11/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1458	2	1	2	0.00
11/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
11/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6848	7	7	7	0.00
11/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7376	8	7	8	0.00
11/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1492	2	1	2	0.00
11/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1527	2	2	2	0.00
11/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	928	1	1	1	582.00
11/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	953	1	1	1	0.00
11/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	42	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7111	7	7	7	0.00
11/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	49	0	0	0	0.00
11/01/2023	R035 On 04-May-23			Bond Future	11.09	87.0698	87.2470	87.0698	104,492.00
11/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3254	3	3	3	0.00
11/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5383	5	5	5	0.00
11/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1195	1	1	1	491.00
11/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	473	0	0	0	388.00
11/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11339	11	11	11	0.00
11/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8158	8	8	8	0.00
11/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3092	3	3	3	491.00
11/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3189	3	3	3	0.00
11/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3221	3	3	3	0.00
11/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1552	2	2	2	388.00
11/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4498	5	4	5	0.00
11/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	698	1	1	1	388.00
11/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	318	0	0	0	491.00
11/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2524	3	3	3	0.00
11/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8171	8	8	8	0.00
11/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5250	5	5	5	0.00
11/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1406	1	1	1	1,035.00
11/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2650	3	3	3	0.00
11/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2574	3	3	3	0.00
11/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2549	3	3	3	0.00
11/01/2023	R035 On 03-August-23			Bond Future	11.19	88.8601	89.0396	88.8601	0.00
11/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6487	6	6	6	0.00
11/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6525	6	7	6	0.00
11/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6562	6	7	6	0.00
11/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2118	2	2	2	0.00
11/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2133	2	2	2	0.00
11/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2149	2	2	2	0.00
11/01/2023	R035 On 02-November-23			Bond Future	11.31	86.1440	86.3274	86.1440	0.00
11/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4749	5	5	5	0.00
11/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4687	5	5	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
11/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4718	5	5	5	0.00
11/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4088	4	4	4	0.00
11/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4113	4	4	4	0.00
11/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4063	4	4	4	0.00
11/01/2023	R035 On 01-February-24			Bond Future	11.43	87.8933	88.0807	87.8933	0.00
11/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7119	7	7	7	0.00
11/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7050	7	7	7	0.00
11/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7085	7	7	7	0.00
11/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3040	3	3	3	0.00
11/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3057	3	3	3	0.00
11/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3023	3	3	3	0.00
11/01/2023	R186 On 02-February-23			Bond Future	8.34	108.3474	108.3731	108.3474	77,595.00
11/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	515	1	1	1	0.00
11/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	479	0	0	0	0.00
11/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	497	0	0	0	0.00
11/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	540	1	1	1	0.00
11/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	556	1	1	1	0.00
11/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	524	1	1	1	0.00
11/01/2023	R186 On 04-May-23			Bond Future	8.39	110.4426	110.4664	110.4426	12,452.00
11/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2064	2	2	2	0.00
11/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2085	2	2	2	0.00
11/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2107	2	2	2	0.00
11/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	686	1	1	1	0.00
11/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	676	1	1	1	0.00
11/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	695	1	1	1	0.00
11/01/2023	R186 On 03-August-23			Bond Future	8.39	107.4068	107.4295	107.4068	0.00
11/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4282	4	4	4	0.00
11/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4331	4	4	4	0.00
11/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4306	4	4	4	0.00
11/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	369	0	0	0	0.00
11/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	373	0	0	0	0.00
11/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	365	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
11/01/2023	R186 On 02-November-23			Bond Future	8.41	109.5685	109.5919	109.5685	0.00
11/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5796	6	6	6	0.00
11/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3478	3	3	3	0.00
11/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3499	3	3	3	0.00
11/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3519	4	4	4	0.00
11/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3008	3	3	3	1,715.00
11/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	809	1	1	1	0.00
11/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	815	1	1	1	0.00
11/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	822	1	1	1	0.00
11/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	376	0	0	0	1,715.00
11/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	976	1	1	1	0.00
11/01/2023	R186 On 01-February-24			Bond Future	8.43	106.4882	106.5125	106.4882	0.00
11/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3617	4	4	4	0.00
11/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3597	4	4	4	0.00
11/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3578	4	4	4	0.00
11/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	842	1	1	1	0.00
11/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	853	1	1	1	0.00
11/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	848	1	1	1	0.00
11/01/2023	R197 On 02-February-23			Bond Future	328.89	328.4400	328.8902	328.4400	977.00
11/01/2023	R197 On 04-May-23			Bond Future	335.32	334.8723	335.3243	334.8723	0.00
11/01/2023	R197 On 03-August-23			Bond Future	333.22	332.7681	333.2248	332.7681	0.00
11/01/2023	R197 On 02-November-23			Bond Future	340.01	339.5421	340.0090	339.5421	0.00
11/01/2023	R202 On 02-February-23			Bond Future	251.51	251.4842	251.5140	251.4842	5,950.00
11/01/2023	R202 On 04-May-23			Bond Future	256.43	256.4094	256.4345	256.4094	0.00
11/01/2023	R202 On 03-August-23			Bond Future	256.95	256.9243	256.9465	256.9243	0.00
11/01/2023	R202 On 02-November-23			Bond Future	262.18	262.1545	262.1780	262.1545	0.00
11/01/2023	R202 On 01-February-24			Bond Future	262.61	262.5822	262.6070	262.5822	0.00
11/01/2023	R209 On 02-February-23			Bond Future	10.98	69.5695	69.6947	69.5695	31,403.00
11/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	577	1	1	1	0.00
11/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	539	1	1	1	0.00
11/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	558	1	1	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
11/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1541	2	2	2	0.00
11/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1610	2	2	2	0.00
11/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1576	2	2	2	0.00
11/01/2023	R209 On 04-May-23			Bond Future	11.08	67.7635	67.8896	67.7635	2,715.00
11/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3749	4	4	4	1,000.00
11/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7341	7	7	7	0.00
11/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2283	2	2	2	1,000.00
11/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2576	3	3	3	0.00
11/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2522	2	3	2	0.00
11/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1197	0	1	0	1,000.00
11/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2549	2	3	2	0.00
11/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	543	1	1	1	500.00
11/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6464	7	6	7	0.00
11/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2470	3	2	3	0.00
11/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4302	0	4	0	0.00
11/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2494	3	2	3	0.00
11/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1657	2	2	2	0.00
11/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2446	3	2	3	0.00
11/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2720	3	3	3	6,250.00
11/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	574	1	1	1	8,500.00
11/01/2023	R209 On 03-August-23			Bond Future	11.17	69.1572	69.2849	69.1572	0.00
11/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5679	6	6	6	0.00
11/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5646	6	6	6	0.00
11/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5614	6	6	6	0.00
11/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1890	2	2	2	0.00
11/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1918	2	2	2	0.00
11/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1904	2	2	2	0.00
11/01/2023	R209 On 02-November-23			Bond Future	11.27	67.3978	67.5282	67.3978	0.00
11/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4070	4	4	4	0.00
11/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4043	4	4	4	0.00
11/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4016	4	4	4	0.00
11/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3723	4	4	4	0.00
11/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3700	4	4	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
11/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3678	4	4	4	0.00
11/01/2023	R209 On 01-February-24			Bond Future	11.37	68.7663	68.8996	68.7663	0.00
11/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6333	6	6	6	0.00
11/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6303	6	6	6	0.00
11/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6363	6	6	6	0.00
11/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2721	3	3	3	0.00
11/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2736	3	3	3	0.00
11/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2752	3	3	3	0.00
11/01/2023	R210 On 02-February-23			Bond Future	223.51	223.0683	223.5096	223.0683	372.00
11/01/2023	R210 On 04-May-23			Bond Future	224.80	224.3515	224.7967	224.3515	0.00
11/01/2023	R210 On 03-August-23			Bond Future	229.47	229.0162	229.4675	229.0162	0.00
11/01/2023	R210 On 02-November-23			Bond Future	230.97	230.5126	230.9738	230.5126	0.00
11/01/2023	R210 On 01-February-24			Bond Future	235.72	235.2460	235.7174	235.2460	0.00
11/01/2023	R213 On 02-February-23			Bond Future	10.33	85.1652	85.1854	85.1652	34,891.00
11/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
11/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	594	1	1	1	0.00
11/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1166	1	1	1	912.00
11/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	616	1	1	1	0.00
11/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8314	8	8	8	0.00
11/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	248	0	0	0	0.00
11/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	638	1	1	1	0.00
11/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	937	1	1	1	0.00
11/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	823	1	1	1	476.00
11/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	674	1	1	1	0.00
11/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	3	0	0	0	912.00
11/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1120	1	1	1	0.00
11/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1095	1	1	1	0.00
11/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1146	1	1	1	0.00
11/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5778	6	6	6	0.00
11/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1765	2	2	2	476.00
11/01/2023	R213 On 04-May-23			Bond Future	10.43	83.2605	83.2792	83.2605	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
11/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3034	3	3	3	0.00
11/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3006	3	3	3	0.00
11/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3062	3	3	3	0.00
11/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1607	2	2	2	0.00
11/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1642	2	2	2	0.00
11/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1624	2	2	2	0.00
11/01/2023	R213 On 03-August-23			Bond Future	10.52	84.9723	84.9902	84.9723	0.00
11/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5963	6	6	6	0.00
11/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5931	6	6	6	0.00
11/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5996	6	6	6	0.00
11/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1188	1	1	1	0.00
11/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1198	1	1	1	0.00
11/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1179	1	1	1	0.00
11/01/2023	R213 On 02-November-23			Bond Future	10.63	83.1298	83.1482	83.1298	0.00
11/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4420	4	4	4	0.00
11/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4392	4	4	4	0.00
11/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4447	4	4	4	0.00
11/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2292	2	2	2	0.00
11/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2322	2	2	2	0.00
11/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2307	2	2	2	0.00
11/01/2023	R213 On 01-February-24			Bond Future	10.75	84.8181	84.8371	84.8181	0.00
11/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5834	6	6	6	0.00
11/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5805	6	6	6	0.00
11/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5776	6	6	6	0.00
11/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1831	2	2	2	0.00
11/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1820	2	2	2	0.00
11/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1808	2	2	2	0.00
11/01/2023	R214 On 02-February-23			Bond Future	11.16	66.8692	67.0001	66.8692	71,030.00
11/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
11/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	26	0	0	0	0.00
11/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	492	0	0	0	2,300.00
11/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3549	3	4	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
11/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	687	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	899	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2675	3	3	3	2,300.00
11/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	925	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	849	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	874	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1298	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1329	1	1	1	0.00
11/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1928	2	2	2	0.00
11/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	311	0	0	0	0.00
11/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1268	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1238	1	1	1	0.00
11/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1557	2	2	2	0.00
11/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	163	0	0	0	0.00
11/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5012	5	5	5	0.00
11/01/2023	R214 On 02-February-23		Put	Bond Future	33000	33	33	33	0.00
11/01/2023	R214 On 04-May-23			Bond Future	11.25	64.8644	64.9964	64.8644	0.00
11/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3016	3	3	3	0.00
11/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2955	3	3	3	0.00
11/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2986	3	3	3	0.00
11/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2349	2	2	2	0.00
11/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2372	2	2	2	0.00
11/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2325	2	2	2	0.00
11/01/2023	R214 On 03-August-23			Bond Future	11.33	66.1981	66.3318	66.1981	0.00
11/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6189	6	6	6	0.00
11/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6121	6	6	6	0.00
11/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6155	6	6	6	0.00
11/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2013	2	2	2	0.00
11/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2027	2	2	2	0.00
11/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1999	2	2	2	0.00
11/01/2023	R214 On 02-November-23			Bond Future	11.43	64.2314	64.3680	64.2314	0.00
11/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4199	4	4	4	0.00
11/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4143	4	4	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
11/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4171	4	4	4	0.00
11/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4009	4	4	4	0.00
11/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4034	4	4	4	0.00
11/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	3984	4	4	4	0.00
11/01/2023	R214 On 01-February-24			Bond Future	11.53	65.5357	65.6753	65.5357	0.00
11/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6217	6	6	6	0.00
11/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6247	6	6	6	0.00
11/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6278	6	6	6	0.00
11/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3113	3	3	3	0.00
11/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3131	3	3	3	0.00
11/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3148	3	3	3	0.00
11/01/2023	R248 On 02-February-23			Bond Future	11.12	83.7583	83.9570	83.7583	248,080.00
11/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	71	0	0	0	0.00
11/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1147	1	1	1	0.00
11/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1180	1	1	1	0.00
11/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1282	1	1	1	0.00
11/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	961	1	1	1	2,900.00
11/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	3559	3	4	3	2,900.00
11/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4106	4	4	4	0.00
11/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1213	1	1	1	0.00
11/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1493	2	1	2	0.00
11/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1422	2	1	2	0.00
11/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	249	0	0	0	0.00
11/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	344	0	0	0	0.00
11/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1803	2	2	2	0.00
11/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1529	2	2	2	0.00
11/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1567	2	2	2	0.00
11/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5355	6	5	6	0.00
11/01/2023	R248 On 04-May-23			Bond Future	11.22	80.9193	81.1202	80.9193	11,095.00
11/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3769	4	4	4	0.00
11/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3731	4	4	4	0.00
11/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3807	4	4	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
11/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2896	3	3	3	0.00
11/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	2954	3	3	3	0.00
11/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	2925	3	3	3	0.00
11/01/2023	R248 On 03-August-23			Bond Future	11.30	82.5457	82.7494	82.5457	0.00
11/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7633	8	8	8	0.00
11/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7591	7	8	7	0.00
11/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7675	8	8	8	0.00
11/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2539	3	3	3	0.00
11/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2575	3	3	3	0.00
11/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2557	3	3	3	0.00
11/01/2023	R248 On 02-November-23			Bond Future	11.39	79.7853	79.9933	79.7853	13,000.00
11/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5578	5	6	5	0.00
11/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5543	5	6	5	0.00
11/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5508	5	6	5	0.00
11/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	4930	5	5	5	0.00
11/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	4991	5	5	5	0.00
11/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	4960	5	5	5	0.00
11/01/2023	R248 On 01-February-24			Bond Future	11.48	81.4423	81.6548	81.4423	0.00
11/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8100	8	8	8	0.00
11/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8023	8	8	8	0.00
11/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8062	8	8	8	0.00
11/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3891	4	4	4	0.00
11/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3912	4	4	4	0.00
11/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3870	4	4	4	0.00