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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	2025 On 03-August-23			Bond Future	171.55	171.4689	171.5514	171.4689	6,305.00
12/06/2023	2025 On 02-November-23			Bond Future	175.43	175.3461	175.4299	175.3461	0.00
12/06/2023	2025 On 01-February-24			Bond Future	177.74	177.6572	177.7426	177.6572	0.00
12/06/2023	2025 On 02-May-24			Bond Future	182.01	181.9235	182.0107	181.9235	0.00
12/06/2023	2025 On 01-August-24			Bond Future	184.35	184.2609	184.3507	184.2609	0.00
12/06/2023	2029 On 03-August-23			Bond Future	124.45	124.4894	124.4509	124.4894	2,275.00
12/06/2023	2029 On 02-November-23			Bond Future	125.93	125.9687	125.9289	125.9687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	2029 On 01-February-24			Bond Future	128.88	128.9255	128.8845	128.9255	0.00
12/06/2023	2029 On 02-May-24			Bond Future	130.60	130.6430	130.6008	130.6430	0.00
12/06/2023	2029 On 01-August-24			Bond Future	133.61	133.6540	133.6112	133.6540	0.00
12/06/2023	2030 On 03-August-23			Bond Future	10.82	87.0554	10.8198	87.0554	96,972.00
12/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2821	3	2821	3	0.00
12/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7117	7	7117	7	0.00
12/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	539	1	539	1	1,012.00
12/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	958	1	958	1	350.00
12/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2758	3	2758	3	0.00
12/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8205	8	8205	8	0.00
12/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2789	3	2789	3	0.00
12/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	594	1	594	1	0.00
12/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	50	0	50	0	350.00
12/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	612	1	612	1	0.00
12/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1673	2	1673	2	0.00
12/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	82	0	82	0	1,012.00
12/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2321	3	2321	3	0.00
12/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	603	1	603	1	0.00
12/06/2023	2030 On 02-November-23			Bond Future	10.91	89.0033	10.9060	89.0033	312.00
12/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5971	6	5971	6	0.00
12/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2705	3	2705	3	500.00
12/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3872	4	3872	4	0.00
12/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2044	2	2044	2	0.00
12/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	721	1	721	1	500.00
12/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1665	2	1665	2	500.00
12/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3489	3	3489	3	0.00
12/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2004	2	2004	2	0.00
12/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2024	2	2024	2	0.00
12/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	890	1	890	1	800.00
12/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1296	1	1296	1	500.00
12/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	499	0	499	0	800.00
12/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6156	6	6156	6	0.00
12/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4377	5	4377	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
12/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2416	3	2416	3	0.00
12/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2437	3	2437	3	0.00
12/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1388	1	1388	1	500.00
12/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	635	1	635	1	500.00
12/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2839	3	2839	3	0.00
12/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4982	5	4982	5	0.00
12/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2395	3	2395	3	0.00
12/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3428	4	3428	4	0.00
12/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1221	1	1221	1	800.00
12/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1840	2	1840	2	0.00
12/06/2023	2030 On 01-February-24			Bond Future	10.98	87.0660	10.9821	87.0660	0.00
12/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4802	5	4802	5	0.00
12/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5474	5	5474	5	0.00
12/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4502	4	4502	4	0.00
12/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3387	3	3387	3	0.00
12/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3483	3	3483	3	0.00
12/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3507	3	3507	3	0.00
12/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1612	2	1612	2	500.00
12/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1215	1	1215	1	400.00
12/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	778	1	778	1	400.00
12/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1039	1	1039	1	500.00
12/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3532	3	3532	3	0.00
12/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4774	5	4774	5	0.00
12/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1312	1	1312	1	200.00
12/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2694	3	2694	3	0.00
12/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1076	1	1076	1	1,360.00
12/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1144	1	1144	1	500.00
12/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5131	5	5131	5	0.00
12/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6581	7	6581	7	0.00
12/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5486	6	5486	6	0.00
12/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5356	6	5356	6	0.00
12/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4633	5	4633	5	0.00
12/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1431	2	1431	2	500.00

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12/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2017	2	2017	2	0.00
12/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1421	2	1421	2	500.00
12/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1198	1	1198	1	400.00
12/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4910	5	4910	5	0.00
12/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3989	4	3989	4	0.00
12/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2623	3	2623	3	700.00
12/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2031	2	2031	2	0.00
12/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2046	2	2046	2	0.00
12/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2105	2	2105	2	1,360.00
12/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1536	2	1536	2	200.00
12/06/2023	2030 On 02-May-24			Bond Future	11.06	89.1386	11.0569	89.1386	0.00
12/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8431	8	8431	8	0.00
12/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3092	3	3092	3	500.00
12/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5050	5	5050	5	0.00
12/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1472	1	1472	1	1,000.00
12/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1128	1	1128	1	0.00
12/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6235	6	6235	6	0.00
12/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2140	2	2140	2	500.00
12/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2492	2	2492	2	1,080.00
12/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1109	1	1109	1	0.00
12/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1119	1	1119	1	0.00
12/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	977	1	977	1	1,000.00
12/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6531	7	6531	7	0.00
12/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6015	6	6015	6	0.00
12/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6047	6	6047	6	0.00
12/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3404	4	3404	4	0.00
12/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3831	4	3831	4	0.00
12/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1351	1	1351	1	1,080.00
12/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2851	3	2851	3	0.00
12/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5983	6	5983	6	0.00
12/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4989	5	4989	5	0.00
12/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1751	2	1751	2	1,000.00
12/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	862	1	862	1	500.00

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12/06/2023	2030 On 01-August-24			Bond Future	11.16	87.1658	11.1637	87.1658	0.00
12/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1902	2	1902	2	0.00
12/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1873	2	1873	2	0.00
12/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1887	2	1887	2	0.00
12/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4842	5	4842	5	0.00
12/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4866	5	4866	5	0.00
12/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4818	5	4818	5	0.00
12/06/2023	2032 On 03-August-23			Bond Future	11.39	85.6408	11.3906	85.6408	120,229.00
12/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1659	2	1659	2	0.00
12/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3459	3	3459	3	5,000.00
12/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2618	2	2618	2	0.00
12/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2585	2	2585	2	0.00
12/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1802	2	1802	2	11,000.00
12/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
12/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	51	0	51	0	7,500.00
12/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3605	3	3605	3	3,000.00
12/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2651	3	2651	3	0.00
12/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3100	3	3100	3	5,000.00
12/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1949	2	1949	2	0.00
12/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1191	1	1191	1	7,500.00
12/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	709	1	709	1	0.00
12/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	862	1	862	1	0.00
12/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	572	1	572	1	3,000.00
12/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5494	6	5494	6	0.00
12/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9185	9	9185	9	0.00
12/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1280	1	1280	1	11,000.00
12/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	888	1	888	1	0.00
12/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	875	1	875	1	0.00
12/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	609	1	609	1	0.00
12/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1375	2	1375	2	7,500.00
12/06/2023	2032 On 02-November-23			Bond Future	11.49	83.3931	11.4903	83.3931	65,300.00
12/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4829	5	4829	5	0.00
12/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2009	2	2009	2	0.00

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12/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1733	2	1733	2	500.00
12/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1989	2	1989	2	0.00
12/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2030	2	2030	2	0.00
12/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	969	1	969	1	500.00
12/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3717	4	3717	4	0.00
12/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1828	2	1828	2	0.00
12/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3635	4	3635	4	0.00
12/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5328	6	5328	6	0.00
12/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3212	3	3212	3	0.00
12/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3267	3	3267	3	0.00
12/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3239	3	3239	3	0.00
12/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1327	1	1327	1	500.00
12/06/2023	2032 On 01-February-24			Bond Future	11.58	85.3321	11.5799	85.3321	0.00
12/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6179	6	6179	6	0.00
12/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3897	4	3897	4	0.00
12/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1570	1	1570	1	1,200.00
12/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5801	6	5801	6	0.00
12/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6531	6	6531	6	0.00
12/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3843	4	3843	4	0.00
12/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3870	4	3870	4	0.00
12/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1601	2	1601	2	200.00
12/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2137	2	2137	2	500.00
12/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3630	3	3630	3	0.00
12/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	770	1	770	1	1,200.00
12/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1349	1	1349	1	500.00
12/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8388	9	8388	9	0.00
12/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2855	3	2855	3	200.00
12/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4421	5	4421	5	0.00
12/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2689	3	2689	3	0.00
12/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2707	3	2707	3	0.00
12/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1475	2	1475	2	500.00
12/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5440	6	5440	6	0.00
12/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2671	3	2671	3	0.00

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12/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5374	6	5374	6	0.00
12/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6050	6	6050	6	0.00
12/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1589	2	1589	2	1,200.00
12/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1723	2	1723	2	200.00
12/06/2023	2032 On 02-May-24			Bond Future	11.67	83.1983	11.6656	83.1983	0.00
12/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8328	8	8328	8	0.00
12/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2152	2	2152	2	500.00
12/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2662	3	2662	3	1,550.00
12/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1338	1	1338	1	0.00
12/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1385	1	1385	1	500.00
12/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1326	1	1326	1	0.00
12/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6887	7	6887	7	0.00
12/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7778	8	7778	8	0.00
12/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1758	2	1758	2	1,000.00
12/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1349	1	1349	1	0.00
12/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1129	1	1129	1	1,000.00
12/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1458	1	1458	1	1,550.00
12/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6176	6	6176	6	0.00
12/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7258	7	7258	7	0.00
12/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6502	7	6502	7	0.00
12/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5472	6	5472	6	0.00
12/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1341	1	1341	1	500.00
12/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6576	7	6576	7	0.00
12/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6392	7	6392	7	0.00
12/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6539	7	6539	7	0.00
12/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4091	4	4091	4	0.00
12/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4784	5	4784	5	0.00
12/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1210	1	1210	1	1,550.00
12/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1589	2	1589	2	1,000.00
12/06/2023	2032 On 01-August-24			Bond Future	11.78	85.0945	11.7758	85.0945	0.00
12/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2283	2	2283	2	0.00
12/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2301	2	2301	2	0.00
12/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2319	2	2319	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
12/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5116	5	5116	5	0.00
12/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5143	5	5143	5	0.00
12/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5171	5	5171	5	0.00
12/06/2023	2033 On 03-August-23			Bond Future	118.25	117.3898	118.2529	117.3898	7,227.00
12/06/2023	2033 On 02-November-23			Bond Future	119.50	118.6161	119.4984	118.6161	0.00
12/06/2023	2033 On 01-February-24			Bond Future	122.30	121.4003	122.3030	121.4003	0.00
12/06/2023	2033 On 02-May-24			Bond Future	123.77	122.8420	123.7663	122.8420	0.00
12/06/2023	2033 On 01-August-24			Bond Future	126.62	125.6732	126.6192	125.6732	0.00
12/06/2023	2037 On 03-August-23			Bond Future	12.20	75.6185	12.1984	75.6185	132,582.00
12/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	6	0	6	0	1,800.00
12/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1596	1	1596	1	0.00
12/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	92	0	92	0	1,800.00
12/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1544	1	1544	1	0.00
12/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1570	1	1570	1	0.00
12/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1936	2	1936	2	0.00
12/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1964	2	1964	2	0.00
12/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6905	7	6905	7	0.00
12/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1909	2	1909	2	0.00
12/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11218	12	11218	12	0.00
12/06/2023	2037 On 02-November-23			Bond Future	12.30	77.3106	12.3040	77.3106	481.00
12/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1232	1	1232	1	0.00
12/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1215	1	1215	1	0.00
12/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2165	2	2165	2	750.00
12/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3544	3	3544	3	750.00
12/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8430	8	8430	8	0.00
12/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1249	1	1249	1	0.00
12/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5335	6	5335	6	0.00
12/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	734	1	734	1	750.00
12/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5295	6	5295	6	0.00
12/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2421	3	2421	3	0.00
12/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3680	4	3680	4	0.00
12/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5255	6	5255	6	0.00
12/06/2023	2037 On 01-February-24			Bond Future	12.40	74.8512	12.4045	74.8512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8677	8	8677	8	0.00
12/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3427	3	3427	3	0.00
12/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3454	3	3454	3	0.00
12/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2865	3	2865	3	2,500.00
12/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3481	3	3481	3	0.00
12/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5260	5	5260	5	0.00
12/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2613	3	2613	3	2,500.00
12/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1360	1	1360	1	2,500.00
12/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3868	4	3868	4	0.00
12/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4518	5	4518	5	0.00
12/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3893	4	3893	4	0.00
12/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3918	4	3918	4	0.00
12/06/2023	2037 On 02-May-24			Bond Future	12.50	76.6332	12.5034	76.6332	0.00
12/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1664	2	1664	2	0.00
12/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1679	2	1679	2	0.00
12/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1693	2	1693	2	0.00
12/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7442	8	7442	8	0.00
12/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7400	8	7400	8	0.00
12/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7357	8	7357	8	0.00
12/06/2023	2037 On 01-August-24			Bond Future	12.62	74.1242	12.6247	74.1242	0.00
12/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2989	3	2989	3	0.00
12/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2946	3	2946	3	0.00
12/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2967	3	2967	3	0.00
12/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5665	6	5665	6	0.00
12/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5696	6	5696	6	0.00
12/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5633	6	5633	6	0.00
12/06/2023	2038 On 03-August-23			Bond Future	127.62	127.5500	127.6163	127.5500	3,019.00
12/06/2023	2038 On 02-November-23			Bond Future	130.50	130.4342	130.5016	130.4342	1,706.00
12/06/2023	2038 On 01-February-24			Bond Future	131.53	131.4657	131.5344	131.4657	0.00
12/06/2023	2038 On 02-May-24			Bond Future	134.69	134.6229	134.6931	134.6229	0.00
12/06/2023	2038 On 01-August-24			Bond Future	135.71	135.6374	135.7096	135.6374	0.00
12/06/2023	2040 On 03-August-23			Bond Future	12.37	76.2851	12.3736	76.2851	133,347.00
12/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1406	1	1406	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
12/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1431	1	1431	1	0.00
12/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1457	1	1457	1	0.00
12/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2275	3	2275	3	0.00
12/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2307	3	2307	3	0.00
12/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2339	3	2339	3	0.00
12/06/2023	2040 On 02-November-23			Bond Future	12.48	77.9922	12.4798	77.9922	0.00
12/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1474	1	1474	1	128.00
12/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1119	1	1119	1	0.00
12/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3526	3	3526	3	128.00
12/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7248	7	7248	7	0.00
12/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1103	1	1103	1	0.00
12/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1087	1	1087	1	0.00
12/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6369	7	6369	7	0.00
12/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6277	7	6277	7	0.00
12/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1198	1	1198	1	128.00
12/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2861	3	2861	3	0.00
12/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5412	6	5412	6	0.00
12/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6323	7	6323	7	0.00
12/06/2023	2040 On 01-February-24			Bond Future	12.58	75.2984	12.5813	75.2984	28.00
12/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3261	3	3261	3	0.00
12/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3207	3	3207	3	0.00
12/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3234	3	3234	3	0.00
12/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4576	5	4576	5	0.00
12/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4606	5	4606	5	0.00
12/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4547	5	4547	5	0.00
12/06/2023	2040 On 02-May-24			Bond Future	12.68	77.0911	12.6810	77.0911	0.00
12/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1835	2	1835	2	0.00
12/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1804	2	1804	2	0.00
12/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1820	2	1820	2	0.00
12/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7937	8	7937	8	0.00
12/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8029	8	8029	8	0.00
12/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	7983	8	7983	8	0.00
12/06/2023	2040 On 01-August-24			Bond Future	12.80	74.3419	12.8020	74.3419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3298	3	3298	3	0.00
12/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3321	3	3321	3	0.00
12/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3345	3	3345	3	0.00
12/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5868	6	5868	6	0.00
12/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5900	6	5900	6	0.00
12/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5933	6	5933	6	0.00
12/06/2023	2044 On 03-August-23			Bond Future	12.41	72.7817	12.4106	72.7817	83,962.00
12/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	488	0	488	0	4,553.00
12/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1242	1	1242	1	0.00
12/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2162	2	2162	2	0.00
12/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	879	1	879	1	0.00
12/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1219	1	1219	1	0.00
12/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1195	1	1195	1	0.00
12/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2702	3	2702	3	0.00
12/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2666	3	2666	3	0.00
12/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3276	4	3276	4	4,754.00
12/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1657	2	1657	2	9,106.00
12/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2631	3	2631	3	0.00
12/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4411	5	4411	5	3,076.00
12/06/2023	2044 On 02-November-23			Bond Future	12.51	74.4104	12.5125	74.4104	0.00
12/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	1012	1	1012	1	0.00
12/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	1027	1	1027	1	0.00
12/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1043	1	1043	1	0.00
12/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6665	7	6665	7	0.00
12/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6713	7	6713	7	0.00
12/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6761	7	6761	7	0.00
12/06/2023	2044 On 01-February-24			Bond Future	12.61	71.7584	12.6096	71.7584	0.00
12/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	3032	3	3032	3	0.00
12/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3058	3	3058	3	0.00
12/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3084	3	3084	3	0.00
12/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4887	5	4887	5	0.00
12/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4919	5	4919	5	0.00
12/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4950	5	4950	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
12/06/2023	2044 On 02-May-24			Bond Future	12.70	73.4669	12.7048	73.4669	0.00
12/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2074	2	2074	2	0.00
12/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2090	2	2090	2	0.00
12/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2107	2	2107	2	0.00
12/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8147	8	8147	8	0.00
12/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8192	9	8192	9	0.00
12/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8238	9	8238	9	0.00
12/06/2023	2044 On 01-August-24			Bond Future	12.82	70.7602	12.8198	70.7602	0.00
12/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3560	3	3560	3	0.00
12/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3513	3	3513	3	0.00
12/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3537	3	3537	3	0.00
12/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6479	7	6479	7	0.00
12/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6513	7	6513	7	0.00
12/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6445	7	6445	7	0.00
12/06/2023	2046 On 03-August-23			Bond Future	113.91	113.8541	113.9118	113.8541	12,882.00
12/06/2023	2046 On 02-November-23			Bond Future	114.39	114.3298	114.3886	114.3298	4,626.00
12/06/2023	2046 On 01-February-24			Bond Future	117.07	117.0137	117.0736	117.0137	0.00
12/06/2023	2046 On 02-May-24			Bond Future	117.72	117.6577	117.7189	117.6577	0.00
12/06/2023	2046 On 01-August-24			Bond Future	120.43	120.3683	120.4313	120.3683	0.00
12/06/2023	2050 On 03-August-23			Bond Future	113.04	113.7757	113.0405	113.7757	10,740.00
12/06/2023	2050 On 02-November-23			Bond Future	115.60	116.3483	115.5961	116.3483	3,364.00
12/06/2023	2050 On 01-February-24			Bond Future	116.05	116.8202	116.0501	116.8202	0.00
12/06/2023	2050 On 02-May-24			Bond Future	118.84	119.6256	118.8370	119.6256	0.00
12/06/2023	2050 On 01-August-24			Bond Future	119.25	120.0554	119.2489	120.0554	0.00
12/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	AL37 On 03-August-23			Index Future	873.33	871.5690	873.3290	871.5690	0.00
12/06/2023	AL37 On 02-November-23			Index Future	892.85	891.0640	892.8540	891.0640	0.00
12/06/2023	AL37 On 01-February-24			Index Future	913.60	911.7710	913.5960	911.7710	0.00
12/06/2023	AL37 On 02-May-24			Index Future	935.33	933.4630	935.3290	933.4630	0.00
12/06/2023	AL37 On 01-August-24			Index Future	956.71	954.7920	956.7080	954.7920	0.00
12/06/2023	AL7T On 03-August-23			Index Future	996.10	992.4240	996.0960	992.4240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	AL7T On 02-November-23			Index Future	1018.37	1014.6220	1018.3660	1014.6220	0.00
12/06/2023	AL7T On 01-February-24			Index Future	1042.02	1038.2000	1042.0240	1038.2000	0.00
12/06/2023	AL7T On 02-May-24			Index Future	1066.81	1062.9000	1066.8120	1062.9000	0.00
12/06/2023	AL7T On 01-August-24			Index Future	1091.20	1087.1870	1091.1970	1087.1870	0.00
12/06/2023	ALBI On 03-August-23			Index Future	873.79	870.4570	873.7920	870.4570	106.00
12/06/2023	ALBI On 02-November-23			Index Future	893.33	889.9270	893.3270	889.9270	0.00
12/06/2023	ALBI On 01-February-24			Index Future	914.08	910.6080	914.0800	910.6080	0.00
12/06/2023	ALBI On 02-May-24			Index Future	935.82	932.2720	935.8240	932.2720	0.00
12/06/2023	ALBI On 01-August-24			Index Future	957.22	953.5740	957.2150	953.5740	0.00
12/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2023	ES33 On 03-August-23			Bond Future	12.74	73.3007	12.7427	73.3007	350.00
12/06/2023	ES33 On 02-November-23			Bond Future	12.88	71.1591	12.8839	71.1591	0.00
12/06/2023	ES33 On 01-February-24			Bond Future	13.02	72.8300	13.0216	72.8300	0.00
12/06/2023	ES33 On 02-May-24			Bond Future	13.15	70.7772	13.1542	70.7772	0.00
12/06/2023	ES33 On 01-August-24			Bond Future	13.31	72.4051	13.3102	72.4051	0.00
12/06/2023	ES42 On 03-August-23			Bond Future	13.11	70.1560	13.1066	70.1560	4,000.00
12/06/2023	ES42 On 02-November-23			Bond Future	13.24	67.4786	13.2385	67.4786	0.00
12/06/2023	ES42 On 01-February-24			Bond Future	13.36	69.0637	13.3608	69.0637	0.00
12/06/2023	ES42 On 02-May-24			Bond Future	13.48	66.4592	13.4836	66.4592	0.00
12/06/2023	ES42 On 01-August-24			Bond Future	13.62	67.9859	13.6234	67.9859	0.00
12/06/2023	GOVI On 03-August-23			GOVI	861.20	857.9200	861.1960	857.9200	834.00
12/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	239660	21	239660	21	0.00
12/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	239860	21	239860	21	0.00
12/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	239760	21	239760	21	0.00
12/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-November-23			GOVI	880.45	877.1090	880.4490	877.1090	0.00
12/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	53610	9	53610	9	0.00
12/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	53710	9	53710	9	0.00
12/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	53510	9	53510	9	0.00
12/06/2023	GOVI On 01-February-24			GOVI	900.90	897.4920	900.9040	897.4920	0.00
12/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	209240	18	209240	18	0.00
12/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	209140	18	209140	18	0.00
12/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	209040	17	209040	17	0.00
12/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-May-24			GOVI	922.33	918.8440	922.3340	918.8440	0.00
12/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	286360	32	286360	32	0.00
12/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	286460	32	286460	32	0.00
12/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	286560	32	286560	32	0.00
12/06/2023	GOVI On 01-August-24			GOVI	943.42	939.8390	943.4170	939.8390	0.00
12/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	470	0	470	0	0.00
12/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	370	0	370	0	0.00
12/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	270	0	270	0	0.00
12/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	4	0	4	0.00
12/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	4	0	4	0.00
12/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	4	0	4	0.00
12/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2023	IGOV On 03-August-23			Index Future	329.26	329.4190	329.2610	329.4190	639.00
12/06/2023	IGOV On 02-November-23			Index Future	336.70	336.8670	336.7020	336.8670	16.00
12/06/2023	IGOV On 01-February-24			Index Future	344.60	344.7740	344.6030	344.7740	0.00
12/06/2023	IGOV On 02-May-24			Index Future	352.88	353.0520	352.8760	353.0520	0.00
12/06/2023	IGOV On 01-August-24			Index Future	361.02	361.1940	361.0170	361.1940	0.00
12/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.51	91.4750	8.5050	91.4750	0.00
12/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.53	91.4500	8.5300	91.4500	0.00
12/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.78	91.1900	8.7750	91.1900	0.00
12/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.82	91.1350	8.8150	91.1350	0.00
12/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.88	91.0800	8.8800	91.0800	0.00
12/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.90	91.0350	8.9000	91.0350	0.00
12/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.93	90.9950	8.9300	90.9950	0.00
12/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.97	90.9800	8.9700	90.9800	0.00
12/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.84	91.1100	8.8400	91.1100	0.00
12/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.74	91.2100	8.7350	91.2100	0.00
12/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.54	91.4100	8.5400	91.4100	0.00
12/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.49	91.4600	8.4850	91.4600	0.00
12/06/2023	R035 On 03-August-23			Bond Future	11.93	84.6137	11.9286	84.6137	61,015.00
12/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1271	1	1271	1	0.00
12/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1911	2	1911	2	0.00
12/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1881	2	1881	2	0.00
12/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1940	2	1940	2	0.00
12/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3674	3	3674	3	5,000.00
12/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1560	2	1560	2	0.00
12/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1608	2	1608	2	0.00
12/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1584	2	1584	2	0.00
12/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	705	1	705	1	0.00
12/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2232	2	2232	2	4,870.00
12/06/2023	R035 On 02-November-23			Bond Future	12.04	81.9953	12.0380	81.9953	109,778.00
12/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1446	1	1446	1	0.00
12/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2098	2	2098	2	750.00
12/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	464	0	464	0	400.00
12/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3463	3	3463	3	750.00
12/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5515	5	5515	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
12/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8312	8	8312	8	0.00
12/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	957	1	957	1	400.00
12/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1409	1	1409	1	0.00
12/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1428	1	1428	1	0.00
12/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4761	5	4761	5	0.00
12/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4798	5	4798	5	0.00
12/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	727	1	727	1	750.00
12/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1413	2	1413	2	400.00
12/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2414	3	2414	3	0.00
12/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5979	6	5979	6	0.00
12/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8405	9	8405	9	0.00
12/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3681	4	3681	4	0.00
12/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4724	5	4724	5	0.00
12/06/2023	R035 On 01-February-24			Bond Future	12.14	83.9016	12.1427	83.9016	0.00
12/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3790	4	3790	4	0.00
12/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1436	1	1436	1	400.00
12/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3734	4	3734	4	0.00
12/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7917	8	7917	8	0.00
12/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3762	4	3762	4	0.00
12/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	850	1	850	1	400.00
12/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9257	10	9257	10	0.00
12/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3519	4	3519	4	0.00
12/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6953	7	6953	7	0.00
12/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3542	4	3542	4	0.00
12/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1521	2	1521	2	400.00
12/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3495	4	3495	4	0.00
12/06/2023	R035 On 02-May-24			Bond Future	12.23	81.3813	12.2347	81.3813	0.00
12/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1703	2	1703	2	0.00
12/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1689	2	1689	2	0.00
12/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1675	2	1675	2	0.00
12/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7219	8	7219	8	0.00
12/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7178	7	7178	7	0.00
12/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7137	7	7137	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
12/06/2023	R035 On 01-August-24			Bond Future	12.35	83.2365	12.3466	83.2365	0.00
12/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2835	3	2835	3	0.00
12/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2856	3	2856	3	0.00
12/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2877	3	2877	3	0.00
12/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5671	6	5671	6	0.00
12/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5639	6	5639	6	0.00
12/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5608	6	5608	6	0.00
12/06/2023	R053 On 03-August-23			Bond Future	12.37	97.7316	12.3661	97.7316	0.00
12/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3938	4	3938	4	0.00
12/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3985	4	3985	4	0.00
12/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	4033	4	4033	4	0.00
12/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1468	2	1468	2	0.00
12/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1491	2	1491	2	0.00
12/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1514	2	1514	2	0.00
12/06/2023	R053 On 02-November-23			Bond Future	12.47	94.0513	12.4691	94.0513	1,349.00
12/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5721	5	5721	5	0.00
12/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5634	5	5634	5	0.00
12/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5678	5	5678	5	0.00
12/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3173	3	3173	3	0.00
12/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3199	3	3199	3	0.00
12/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3147	3	3147	3	0.00
12/06/2023	R053 On 01-February-24			Bond Future	12.56	96.2384	12.5639	96.2384	0.00
12/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6748	6	6748	6	0.00
12/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6664	6	6664	6	0.00
12/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6706	6	6706	6	0.00
12/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4106	4	4106	4	0.00
12/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4159	4	4159	4	0.00
12/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4133	4	4133	4	0.00
12/06/2023	R053 On 02-May-24			Bond Future	12.66	92.6605	12.6557	92.6605	0.00
12/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7456	7	7456	7	0.00
12/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7496	7	7496	7	0.00
12/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7537	7	7537	7	0.00
12/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4930	5	4930	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
12/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4903	5	4903	5	0.00
12/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4876	5	4876	5	0.00
12/06/2023	R053 On 01-August-24			Bond Future	12.76	94.7710	12.7641	94.7710	0.00
12/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	8109	8	8109	8	0.00
12/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	8069	8	8069	8	0.00
12/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	8030	8	8030	8	0.00
12/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5533	6	5533	6	0.00
12/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5506	6	5506	6	0.00
12/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5479	6	5479	6	0.00
12/06/2023	R186 On 03-August-23			Bond Future	9.47	104.0926	9.4717	104.0926	73,345.00
12/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1333	1	1333	1	0.00
12/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1372	1	1372	1	0.00
12/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1352	1	1352	1	0.00
12/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	583	1	583	1	0.00
12/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	592	1	592	1	0.00
12/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	574	1	574	1	0.00
12/06/2023	R186 On 02-November-23			Bond Future	9.51	106.4209	9.5070	106.4209	14,654.00
12/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3004	3	3004	3	0.00
12/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1214	1	1214	1	0.00
12/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1227	1	1227	1	0.00
12/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	937	1	937	1	1,715.00
12/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1241	1	1241	1	0.00
12/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1529	2	1529	2	0.00
12/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1543	2	1543	2	0.00
12/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1557	2	1557	2	0.00
12/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	583	1	583	1	1,715.00
12/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1904	2	1904	2	0.00
12/06/2023	R186 On 01-February-24			Bond Future	9.51	103.5819	9.5120	103.5819	0.00
12/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1650	2	1650	2	0.00
12/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1636	2	1636	2	0.00
12/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1622	2	1622	2	0.00
12/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1630	2	1630	2	0.00
12/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1652	2	1652	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
12/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1641	2	1641	2	0.00
12/06/2023	R186 On 02-May-24			Bond Future	9.49	106.0472	9.4929	106.0472	0.00
12/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	442	0	442	0	0.00
12/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2104	2	2104	2	2,030.00
12/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	438	0	438	0	0.00
12/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3153	3	3153	3	0.00
12/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	447	0	447	0	0.00
12/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3946	4	3946	4	0.00
12/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1558	2	1558	2	0.00
12/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1085	1	1085	1	2,030.00
12/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3986	4	3986	4	0.00
12/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3966	4	3966	4	0.00
12/06/2023	R186 On 01-August-24			Bond Future	9.52	103.1543	9.5189	103.1543	0.00
12/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	930	1	930	1	0.00
12/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	916	1	916	1	0.00
12/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	923	1	923	1	0.00
12/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2678	3	2678	3	0.00
12/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2707	3	2707	3	0.00
12/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2692	3	2692	3	0.00
12/06/2023	R197 On 03-August-23			Bond Future	337.13	336.9795	337.1325	336.9795	44.00
12/06/2023	R197 On 02-November-23			Bond Future	344.75	344.5986	344.7539	344.5986	0.00
12/06/2023	R202 On 03-August-23			Bond Future	250.22	251.4875	250.2202	251.4875	5,336.00
12/06/2023	R202 On 02-November-23			Bond Future	255.88	257.1737	255.8769	257.1737	0.00
12/06/2023	R202 On 01-February-24			Bond Future	256.89	258.2198	256.8918	258.2198	0.00
12/06/2023	R202 On 02-May-24			Bond Future	263.06	264.4207	263.0607	264.4207	0.00
12/06/2023	R202 On 01-August-24			Bond Future	263.98	265.3690	263.9783	265.3690	0.00
12/06/2023	R209 On 03-August-23			Bond Future	11.97	65.0754	11.9675	65.0754	11,456.00
12/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	71	0	71	0	7,000.00
12/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1477	1	1477	1	0.00
12/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	329	0	329	0	7,000.00
12/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	4	0	1,800.00
12/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	60	0	60	0	1,800.00
12/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1600	1	1600	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
12/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1429	1	1429	1	0.00
12/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1453	1	1453	1	0.00
12/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1448	2	1448	2	1,750.00
12/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3810	4	3810	4	0.00
12/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1558	2	1558	2	0.00
12/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10212	11	10212	11	0.00
12/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1604	2	1604	2	0.00
12/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1581	2	1581	2	0.00
12/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6137	6	6137	6	0.00
12/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6392	7	6392	7	0.00
12/06/2023	R209 On 02-November-23			Bond Future	12.06	63.3771	12.0638	63.3771	497.00
12/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1101	1	1101	1	0.00
12/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1086	1	1086	1	0.00
12/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1071	1	1071	1	0.00
12/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4583	5	4583	5	0.00
12/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4548	5	4548	5	0.00
12/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4514	5	4514	5	0.00
12/06/2023	R209 On 01-February-24			Bond Future	12.15	64.8507	12.1516	64.8507	0.00
12/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3135	3	3135	3	0.00
12/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3111	3	3111	3	0.00
12/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3159	3	3159	3	0.00
12/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3212	3	3212	3	0.00
12/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3234	3	3234	3	0.00
12/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3255	3	3255	3	0.00
12/06/2023	R209 On 02-May-24			Bond Future	12.24	63.2390	12.2362	63.2390	0.00
12/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1462	1	1462	1	0.00
12/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1449	1	1449	1	0.00
12/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1437	1	1437	1	0.00
12/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6492	7	6492	7	0.00
12/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6455	7	6455	7	0.00
12/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6417	7	6417	7	0.00
12/06/2023	R209 On 01-August-24			Bond Future	12.34	64.6803	12.3387	64.6803	0.00
12/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2513	2	2513	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
12/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2494	2	2494	2	0.00
12/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2531	2	2531	2	0.00
12/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4982	5	4982	5	0.00
12/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5010	5	5010	5	0.00
12/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5038	5	5038	5	0.00
12/06/2023	R210 On 03-August-23			Bond Future	229.13	228.9679	229.1297	228.9679	421.00
12/06/2023	R210 On 02-November-23			Bond Future	231.13	230.9638	231.1285	230.9638	0.00
12/06/2023	R210 On 01-February-24			Bond Future	236.55	236.3853	236.5534	236.3853	0.00
12/06/2023	R210 On 02-May-24			Bond Future	238.95	238.7783	238.9503	238.7783	0.00
12/06/2023	R210 On 01-August-24			Bond Future	244.46	244.2808	244.4573	244.2808	0.00
12/06/2023	R213 On 03-August-23			Bond Future	11.19	81.8272	11.1876	81.8272	23,712.00
12/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2551	2	2551	2	0.00
12/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2582	2	2582	2	0.00
12/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2613	2	2613	2	0.00
12/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	743	1	743	1	0.00
12/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	732	1	732	1	0.00
12/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	754	1	754	1	0.00
12/06/2023	R213 On 02-November-23			Bond Future	11.29	80.0995	11.2863	80.0995	11,538.00
12/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2655	3	2655	3	750.00
12/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1954	2	1954	2	0.00
12/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6314	6	6314	6	0.00
12/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1934	2	1934	2	0.00
12/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1973	2	1973	2	0.00
12/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1617	2	1617	2	750.00
12/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3093	3	3093	3	0.00
12/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2635	3	2635	3	0.00
12/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2681	3	2681	3	0.00
12/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	632	1	632	1	750.00
12/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2658	3	2658	3	0.00
12/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2011	2	2011	2	0.00
12/06/2023	R213 On 01-February-24			Bond Future	11.38	81.9616	11.3787	81.9616	0.00
12/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3616	3	3616	3	0.00
12/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3566	3	3566	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3591	3	3591	3	0.00
12/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2244	2	2244	2	0.00
12/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2260	2	2260	2	0.00
12/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2229	2	2229	2	0.00
12/06/2023	R213 On 02-May-24			Bond Future	11.46	80.3493	11.4568	80.3493	0.00
12/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1189	1	1189	1	0.00
12/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1199	1	1199	1	0.00
12/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1210	1	1210	1	0.00
12/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6026	6	6026	6	0.00
12/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6059	6	6059	6	0.00
12/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6092	6	6092	6	0.00
12/06/2023	R213 On 01-August-24			Bond Future	11.56	82.1818	11.5590	82.1818	0.00
12/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2070	2	2070	2	0.00
12/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2038	2	2038	2	0.00
12/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2054	2	2054	2	0.00
12/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4803	5	4803	5	0.00
12/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4828	5	4828	5	0.00
12/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4778	5	4778	5	0.00
12/06/2023	R214 On 03-August-23			Bond Future	12.24	61.4310	12.2364	61.4310	20,440.00
12/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1384	1	1384	1	0.00
12/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1338	1	1338	1	0.00
12/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1361	1	1361	1	0.00
12/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1775	2	1775	2	0.00
12/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1801	2	1801	2	0.00
12/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1751	2	1751	2	0.00
12/06/2023	R214 On 02-November-23			Bond Future	12.33	59.5012	12.3342	59.5012	20.00
12/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	906	1	906	1	0.00
12/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	930	1	930	1	0.00
12/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	918	1	918	1	0.00
12/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5270	6	5270	6	0.00
12/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5311	6	5311	6	0.00
12/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5230	6	5230	6	0.00
12/06/2023	R214 On 01-February-24			Bond Future	12.43	60.8845	12.4276	60.8845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2625	2	2625	2	0.00
12/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2648	3	2648	3	0.00
12/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2670	3	2670	3	0.00
12/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3936	4	3936	4	0.00
12/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3961	4	3961	4	0.00
12/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3987	4	3987	4	0.00
12/06/2023	R214 On 02-May-24			Bond Future	12.51	59.0253	12.5098	59.0253	0.00
12/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1614	2	1614	2	0.00
12/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1587	1	1587	1	0.00
12/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1600	2	1600	2	0.00
12/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6710	7	6710	7	0.00
12/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6749	7	6749	7	0.00
12/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6671	7	6671	7	0.00
12/06/2023	R214 On 01-August-24			Bond Future	12.61	60.3708	12.6071	60.3708	0.00
12/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2911	3	2911	3	0.00
12/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2931	3	2931	3	0.00
12/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2952	3	2952	3	0.00
12/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4946	5	4946	5	0.00
12/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	4973	5	4973	5	0.00
12/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5001	5	5001	5	0.00
12/06/2023	R248 On 03-August-23			Bond Future	12.33	75.8719	12.3340	75.8719	240,009.00
12/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1248	1	1248	1	0.00
12/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1272	1	1272	1	0.00
12/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1811	2	1811	2	1,100.00
12/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5223	5	5223	5	0.00
12/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	671	1	671	1	1,100.00
12/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1296	1	1296	1	0.00
12/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2617	3	2617	3	0.00
12/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3892	4	3892	4	0.00
12/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	491	1	491	1	1,100.00
12/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2009	2	2009	2	0.00
12/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2653	3	2653	3	0.00
12/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2689	3	2689	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2023	R248 On 02-November-23			Bond Future	12.44	73.1215	12.4359	73.1215	11,069.00
12/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1613	2	1613	2	220.00
12/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1050	1	1050	1	0.00
12/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3454	3	3454	3	220.00
12/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7396	7	7396	7	0.00
12/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	1022	1	1022	1	0.00
12/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1035	1	1035	1	0.00
12/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6844	7	6844	7	0.00
12/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1249	1	1249	1	220.00
12/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6947	7	6947	7	0.00
12/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6895	7	6895	7	0.00
12/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5421	6	5421	6	0.00
12/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3089	3	3089	3	0.00
12/06/2023	R248 On 01-February-24			Bond Future	12.53	74.8215	12.5337	74.8215	0.00
12/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2994	3	2994	3	0.00
12/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2943	3	2943	3	0.00
12/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2968	3	2968	3	0.00
12/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5192	5	5192	5	0.00
12/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5226	6	5226	6	0.00
12/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5157	5	5157	5	0.00
12/06/2023	R248 On 02-May-24			Bond Future	12.62	72.1489	12.6199	72.1489	13,000.00
12/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1999	2	1999	2	0.00
12/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1967	2	1967	2	0.00
12/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1983	2	1983	2	0.00
12/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8890	9	8890	9	0.00
12/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8988	9	8988	9	0.00
12/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8939	9	8939	9	0.00
12/06/2023	R248 On 01-August-24			Bond Future	12.72	73.7931	12.7219	73.7931	0.00
12/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	4009	4	4009	4	0.00
12/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3957	4	3957	4	0.00
12/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3983	4	3983	4	0.00
12/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6310	7	6310	7	0.00
12/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6342	7	6342	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
12/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6278	7	6278	7	0.00
