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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2023 TO: 09/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	2025 On 04-May-23			Bond Future	169.23	169.3460	169.2310	169.3460	5,364.00
09/02/2023	2025 On 03-August-23			Bond Future	170.86	170.9791	170.8616	170.9791	214.00
09/02/2023	2025 On 02-November-23			Bond Future	174.26	174.3817	174.2620	174.3817	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
09/02/2023	2025 On 01-February-24			Bond Future	175.94	176.0592	175.9379	176.0592	0.00
09/02/2023	2025 On 02-May-24			Bond Future	179.25	179.3750	179.2522	179.3750	0.00
09/02/2023	2029 On 04-May-23			Bond Future	121.38	121.5175	121.3803	121.5175	1,045.00
09/02/2023	2029 On 03-August-23			Bond Future	123.80	123.9382	123.7980	123.9382	728.00
09/02/2023	2029 On 02-November-23			Bond Future	124.94	125.0784	124.9357	125.0784	0.00
09/02/2023	2029 On 01-February-24			Bond Future	127.42	127.5606	127.4152	127.5606	0.00
09/02/2023	2029 On 02-May-24			Bond Future	128.46	128.6077	128.4606	128.6077	0.00
09/02/2023	2030 On 04-May-23			Bond Future	9.81	93.3225	93.3757	93.3225	81,752.00
09/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1234	1	1	1	150.00
09/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	9560	10	10	10	0.00
09/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11334	11	11	11	0.00
09/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	11601	12	12	12	0.00
09/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4283	4	4	4	350.00
09/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7934	8	8	8	0.00
09/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3900	4	4	4	0.00
09/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	447	0	0	0	388.00
09/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1418	1	1	1	479.00
09/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6854	7	7	7	0.00
09/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3832	4	4	4	0.00
09/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3866	4	4	4	0.00
09/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1664	2	2	2	388.00
09/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	3496	3	3	3	479.00
09/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2222	2	2	2	1,080.00
09/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1360	1	1	1	0.00
09/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	761	1	1	1	0.00
09/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1802	2	2	2	0.00
09/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	648	1	1	1	0.00
09/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	658	1	1	1	0.00
09/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	185	0	0	0	150.00
09/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2062	2	2	2	0.00
09/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4104	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
09/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2295	2	2	2	0.00
09/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	639	1	1	1	0.00
09/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	111	0	0	0	388.00
09/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	543	1	1	1	0.00
09/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	12	0	0	0	350.00
09/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	14	0	0	0	479.00
09/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	44	0	0	0	1,080.00
09/02/2023	2030 On 03-August-23			Bond Future	9.91	91.1521	91.2062	91.1521	7,495.00
09/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6738	7	7	7	0.00
09/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	11084	11	11	11	0.00
09/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	12159	12	12	12	0.00
09/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6704	7	7	7	0.00
09/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3633	4	4	4	1,012.00
09/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	4385	4	4	4	350.00
09/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6669	7	7	7	0.00
09/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	593	1	1	1	0.00
09/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1171	1	1	1	0.00
09/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	582	1	1	1	0.00
09/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	74	0	0	0	350.00
09/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	119	0	0	0	1,012.00
09/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1485	2	1	2	0.00
09/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	588	1	1	1	0.00
09/02/2023	2030 On 02-November-23			Bond Future	10.00	92.9446	92.9998	92.9446	149.00
09/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4955	5	5	5	0.00
09/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4925	5	5	5	0.00
09/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4896	5	5	5	0.00
09/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1558	2	2	2	0.00
09/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1546	2	2	2	0.00
09/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1535	2	2	2	0.00
09/02/2023	2030 On 01-February-24			Bond Future	10.11	90.7626	90.8190	90.7626	0.00
09/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	6385	6	6	6	0.00
09/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	6415	6	6	6	0.00
09/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	6445	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1408	1	1	1	0.00
09/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1417	1	1	1	0.00
09/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1426	1	1	1	0.00
09/02/2023	2030 On 02-May-24			Bond Future	10.26	92.4461	92.5041	92.4461	0.00
09/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2379	2	2	2	0.00
09/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2342	2	2	2	0.00
09/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2360	2	2	2	0.00
09/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4127	4	4	4	0.00
09/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4150	4	4	4	0.00
09/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4105	4	4	4	0.00
09/02/2023	2032 On 04-May-23			Bond Future	10.48	88.0832	88.1712	88.0832	169,524.00
09/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	784	1	1	1	6,500.00
09/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1082	1	1	1	730.00
09/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2525	2	3	2	400.00
09/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3778	4	4	4	0.00
09/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3326	3	3	3	0.00
09/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3360	3	3	3	0.00
09/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1657	2	2	2	500.00
09/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2261	2	2	2	730.00
09/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	712	1	1	1	500.00
09/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	5170	5	5	5	400.00
09/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13761	14	14	14	0.00
09/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	3394	3	3	3	0.00
09/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2739	3	3	3	0.00
09/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3994	4	4	4	0.00
09/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1030	1	1	1	730.00
09/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1282	1	1	1	0.00
09/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	16	0	0	0	400.00
09/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4139	4	4	4	0.00
09/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	1992	2	2	2	0.00
09/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2592	3	3	3	0.00
09/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1298	1	1	1	0.00

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09/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1315	1	1	1	0.00
09/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1114	1	1	1	13,000.00
09/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1644	2	2	2	500.00
09/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1790	2	2	2	0.00
09/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3459	4	3	4	0.00
09/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	681	1	1	1	0.00
09/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4341	4	4	4	0.00
09/02/2023	2032 On 03-August-23			Bond Future	10.58	89.8169	89.9065	89.8169	2,600.00
09/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6927	7	7	7	0.00
09/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6963	7	7	7	0.00
09/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	7000	7	7	7	0.00
09/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	7477	7	7	7	5,000.00
09/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2419	2	2	2	1,500.00
09/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1103	1	1	1	1,500.00
09/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6297	6	6	6	0.00
09/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3871	4	4	4	0.00
09/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1096	1	1	1	0.00
09/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1220	1	1	1	0.00
09/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1230	1	1	1	0.00
09/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1240	1	1	1	0.00
09/02/2023	2032 On 02-November-23			Bond Future	10.69	87.4244	87.5158	87.4244	0.00
09/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	5056	5	5	5	0.00
09/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	5025	5	5	5	0.00
09/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	5087	5	5	5	0.00
09/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2428	2	2	2	0.00
09/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2461	3	2	3	0.00
09/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2445	2	2	2	0.00
09/02/2023	2032 On 01-February-24			Bond Future	10.81	89.1386	89.2319	89.1386	0.00
09/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6864	7	7	7	0.00
09/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6832	7	7	7	0.00
09/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6799	7	7	7	0.00
09/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2052	2	2	2	0.00
09/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2040	2	2	2	0.00

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09/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2027	2	2	2	0.00
09/02/2023	2032 On 02-May-24			Bond Future	10.96	86.6361	86.7316	86.6361	0.00
09/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	3039	3	3	3	0.00
09/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	3017	3	3	3	0.00
09/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	3061	3	3	3	0.00
09/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	4975	5	5	5	0.00
09/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5028	5	5	5	0.00
09/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5001	5	5	5	0.00
09/02/2023	2033 On 04-May-23			Bond Future	115.69	115.6750	115.6876	115.6750	1,540.00
09/02/2023	2033 On 03-August-23			Bond Future	117.99	117.9792	117.9918	117.9792	6,141.00
09/02/2023	2033 On 02-November-23			Bond Future	118.92	118.9111	118.9241	118.9111	0.00
09/02/2023	2033 On 01-February-24			Bond Future	121.28	121.2709	121.2844	121.2709	0.00
09/02/2023	2033 On 02-May-24			Bond Future	122.12	122.1057	122.1203	122.1057	0.00
09/02/2023	2037 On 04-May-23			Bond Future	11.25	82.8044	83.2402	82.8044	57,172.00
09/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1932	2	2	2	400.00
09/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	13002	13	13	13	0.00
09/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2796	3	3	3	0.00
09/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4458	4	4	4	400.00
09/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1724	2	2	2	703.00
09/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2732	3	3	3	0.00
09/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	5100	5	5	5	0.00
09/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2764	3	3	3	0.00
09/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2437	3	2	3	0.00
09/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	89	0	0	0	400.00
09/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2463	3	2	3	0.00
09/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3559	4	4	4	0.00
09/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3280	4	3	4	0.00
09/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1429	2	1	2	0.00
09/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2410	3	2	3	0.00
09/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1182	1	1	1	703.00
09/02/2023	2037 On 03-August-23			Bond Future	11.37	80.1766	80.6208	80.1766	71,091.00

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09/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6416	6	6	6	0.00
09/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2695	3	3	3	1,800.00
09/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1239	1	1	1	1,800.00
09/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6341	6	6	6	0.00
09/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6379	6	6	6	0.00
09/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2131	2	2	2	0.00
09/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2148	2	2	2	0.00
09/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	7837	8	8	8	0.00
09/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	4894	5	5	5	0.00
09/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2115	2	2	2	0.00
09/02/2023	2037 On 02-November-23			Bond Future	11.48	81.7531	82.2061	81.7531	0.00
09/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4628	4	5	4	0.00
09/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4659	4	5	4	0.00
09/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4690	4	5	4	0.00
09/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4249	4	4	4	0.00
09/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4223	4	4	4	0.00
09/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4198	4	4	4	0.00
09/02/2023	2037 On 01-February-24			Bond Future	11.61	79.1010	79.5631	79.1010	0.00
09/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7322	7	7	7	0.00
09/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7356	7	7	7	0.00
09/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7390	7	7	7	0.00
09/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3470	4	3	4	0.00
09/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3489	4	3	4	0.00
09/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3507	4	4	4	0.00
09/02/2023	2037 On 02-May-24			Bond Future	11.75	80.5667	81.0377	80.5667	0.00
09/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4369	4	4	4	0.00
09/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4423	4	4	4	0.00
09/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4396	4	4	4	0.00
09/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6128	6	6	6	0.00
09/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6157	6	6	6	0.00
09/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6098	6	6	6	0.00
09/02/2023	2038 On 04-May-23			Bond Future	128.14	128.3667	128.1379	128.3667	4,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2038 On 03-August-23			Bond Future	128.73	128.9659	128.7326	128.9659	0.00
09/02/2023	2038 On 02-November-23			Bond Future	131.29	131.5323	131.2943	131.5323	0.00
09/02/2023	2038 On 01-February-24			Bond Future	131.89	132.1363	131.8945	132.1363	0.00
09/02/2023	2038 On 02-May-24			Bond Future	134.38	134.6235	134.3776	134.6235	0.00
09/02/2023	2040 On 04-May-23			Bond Future	11.42	83.9323	84.4959	83.9323	51,599.00
09/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	302	0	0	0	388.00
09/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	988	1	1	1	486.00
09/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1374	1	1	1	388.00
09/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11666	11	12	11	0.00
09/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2984	3	3	3	486.00
09/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	5211	5	5	5	0.00
09/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1635	1	2	1	684.00
09/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2747	2	3	2	0.00
09/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2781	3	3	3	0.00
09/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8522	8	9	8	0.00
09/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2814	3	3	3	0.00
09/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2775	3	3	3	0.00
09/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1382	2	1	2	684.00
09/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	573	1	1	1	388.00
09/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	233	0	0	0	486.00
09/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5582	6	6	6	0.00
09/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2805	3	3	3	0.00
09/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2835	3	3	3	0.00
09/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4195	5	4	5	0.00
09/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2629	3	3	3	0.00
09/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4671	5	5	5	0.00
09/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	8899	9	9	9	0.00
09/02/2023	2040 On 03-August-23			Bond Future	11.54	81.0763	81.6508	81.0763	91,614.00
09/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6543	6	7	6	0.00
09/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6504	6	7	6	0.00
09/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6582	6	7	6	0.00
09/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2446	3	2	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
09/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2482	3	2	3	0.00
09/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2464	3	2	3	0.00
09/02/2023	2040 On 02-November-23			Bond Future	11.65	82.6705	83.2564	82.6705	84.00
09/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4632	4	5	4	0.00
09/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4569	4	5	4	0.00
09/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4600	4	5	4	0.00
09/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4946	5	5	5	0.00
09/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5006	5	5	5	0.00
09/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4976	5	5	5	0.00
09/02/2023	2040 On 01-February-24			Bond Future	11.77	79.7860	80.3835	79.7860	3.00
09/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7548	7	8	7	0.00
09/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7513	7	8	7	0.00
09/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7478	7	7	7	0.00
09/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4221	4	4	4	0.00
09/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4200	4	4	4	0.00
09/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4178	4	4	4	0.00
09/02/2023	2040 On 02-May-24			Bond Future	11.91	81.2639	81.8729	81.2639	0.00
09/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4844	5	5	5	0.00
09/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4815	5	5	5	0.00
09/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4786	5	5	5	0.00
09/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6603	7	7	7	0.00
09/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6668	7	7	7	0.00
09/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6636	7	7	7	0.00
09/02/2023	2044 On 04-May-23			Bond Future	11.49	80.2443	80.8477	80.2443	55,682.00
09/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2683	2	3	2	0.00
09/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5895	5	6	5	0.00
09/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3826	3	4	3	0.00
09/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4825	4	5	4	0.00
09/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2618	2	3	2	0.00
09/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2651	2	3	2	0.00
09/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3100	3	3	3	0.00
09/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2178	2	2	2	4,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3133	3	3	3	0.00
09/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1650	2	2	2	4,423.00
09/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1242	1	1	1	1,798.00
09/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3068	3	3	3	0.00
09/02/2023	2044 On 03-August-23			Bond Future	11.60	77.4409	78.0561	77.4409	21,473.00
09/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	6252	6	6	6	0.00
09/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4701	4	5	4	0.00
09/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	6213	6	6	6	0.00
09/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5607	5	6	5	0.00
09/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	6175	6	6	6	0.00
09/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2820	3	3	3	0.00
09/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3143	3	3	3	4,754.00
09/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2799	3	3	3	0.00
09/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3762	4	4	4	3,076.00
09/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2779	3	3	3	0.00
09/02/2023	2044 On 02-November-23			Bond Future	11.71	78.9636	79.5910	78.9636	0.00
09/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4473	4	4	4	0.00
09/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4441	4	4	4	0.00
09/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4504	4	5	4	0.00
09/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5367	6	5	6	0.00
09/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5431	6	5	6	0.00
09/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5399	6	5	6	0.00
09/02/2023	2044 On 01-February-24			Bond Future	11.82	76.1315	76.7714	76.1315	0.00
09/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	7216	7	7	7	0.00
09/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	7181	7	7	7	0.00
09/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	7251	7	7	7	0.00
09/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4473	5	4	5	0.00
09/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4518	5	5	5	0.00
09/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4495	5	4	5	0.00
09/02/2023	2044 On 02-May-24			Bond Future	11.96	77.5416	78.1937	77.5416	0.00
09/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4999	5	5	5	0.00
09/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4969	5	5	5	0.00
09/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	5029	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
09/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6783	7	7	7	0.00
09/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6848	7	7	7	0.00
09/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6815	7	7	7	0.00
09/02/2023	2046 On 04-May-23			Bond Future	112.54	112.7137	112.5352	112.7137	17,308.00
09/02/2023	2046 On 03-August-23			Bond Future	114.78	114.9590	114.7767	114.9590	0.00
09/02/2023	2046 On 02-November-23			Bond Future	114.98	115.1627	114.9772	115.1627	0.00
09/02/2023	2046 On 01-February-24			Bond Future	117.26	117.4477	117.2588	117.4477	0.00
09/02/2023	2046 On 02-May-24			Bond Future	117.34	117.5283	117.3369	117.5283	0.00
09/02/2023	2050 On 04-May-23			Bond Future	114.34	114.5440	114.3450	114.5440	13,256.00
09/02/2023	2050 On 03-August-23			Bond Future	114.44	114.6475	114.4442	114.6475	0.00
09/02/2023	2050 On 02-November-23			Bond Future	116.72	116.9289	116.7217	116.9289	0.00
09/02/2023	2050 On 01-February-24			Bond Future	116.80	117.0149	116.8045	117.0149	0.00
09/02/2023	2050 On 02-May-24			Bond Future	119.00	119.2170	119.0032	119.2170	0.00
09/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	AL37 On 04-May-23			Index Future	887.24	886.7770	887.2390	886.7770	0.00
09/02/2023	AL37 On 03-August-23			Index Future	904.70	904.2270	904.6970	904.2270	0.00
09/02/2023	AL37 On 02-November-23			Index Future	922.49	922.0140	922.4940	922.0140	0.00
09/02/2023	AL37 On 01-February-24			Index Future	940.60	940.1120	940.6020	940.1120	0.00
09/02/2023	AL37 On 02-May-24			Index Future	958.14	957.6360	958.1400	957.6360	0.00
09/02/2023	AL7T On 04-May-23			Index Future	1023.26	1021.8210	1023.2610	1021.8210	0.00
09/02/2023	AL7T On 03-August-23			Index Future	1043.40	1041.9290	1043.3960	1041.9290	0.00
09/02/2023	AL7T On 02-November-23			Index Future	1063.92	1062.4250	1063.9210	1062.4250	0.00
09/02/2023	AL7T On 01-February-24			Index Future	1084.81	1083.2780	1084.8050	1083.2780	0.00
09/02/2023	AL7T On 02-May-24			Index Future	1105.03	1103.4720	1105.0310	1103.4720	0.00
09/02/2023	ALBI On 04-May-23			Index Future	899.67	896.5480	899.6710	896.5480	106.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	ALBI On 03-August-23			Index Future	917.37	914.1910	917.3740	914.1910	0.00
09/02/2023	ALBI On 02-November-23			Index Future	935.42	932.1740	935.4200	932.1740	0.00
09/02/2023	ALBI On 01-February-24			Index Future	953.78	950.4700	953.7820	950.4700	0.00
09/02/2023	ALBI On 02-May-24			Index Future	971.57	968.1880	971.5650	968.1880	0.00
09/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2023	C210 On 31-March-28			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
09/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	ES33 On 04-May-23			Bond Future	11.93	74.7787	75.1333	74.7787	0.00
09/02/2023	ES33 On 03-August-23			Bond Future	12.08	76.2684	76.6300	76.2684	350.00
09/02/2023	ES33 On 02-November-23			Bond Future	12.24	73.9924	74.3612	73.9924	0.00
09/02/2023	ES33 On 01-February-24			Bond Future	12.41	75.4596	75.8358	75.4596	0.00
09/02/2023	ES33 On 02-May-24			Bond Future	12.60	73.0842	73.4679	73.0842	0.00
09/02/2023	ES42 On 04-May-23			Bond Future	12.37	71.7569	72.2535	71.7569	0.00
09/02/2023	ES42 On 03-August-23			Bond Future	12.50	73.1869	73.6932	73.1869	4,000.00
09/02/2023	ES42 On 02-November-23			Bond Future	12.65	70.3810	70.8974	70.3810	0.00
09/02/2023	ES42 On 01-February-24			Bond Future	12.80	71.7756	72.3025	71.7756	0.00
09/02/2023	ES42 On 02-May-24			Bond Future	12.97	68.8620	69.3990	68.8620	0.00
09/02/2023	GOVI On 04-May-23			GOVI	887.14	884.1150	887.1420	884.1150	843.00
09/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	342620	31	34	31	0.00
09/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	342720	31	34	31	0.00
09/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	342820	31	34	31	0.00
09/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 04-May-23	852.87	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
09/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 03-August-23			GOVI	904.60	901.5140	904.5990	901.5140	0.00
09/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	673690	64	67	64	0.00
09/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	673890	64	67	64	0.00
09/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	673790	64	67	64	0.00
09/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-November-23			GOVI	922.39	919.2470	922.3940	919.2470	0.00
09/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	365940	33	37	33	0.00
09/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	365840	33	37	33	0.00
09/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	365740	33	37	33	0.00
09/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 01-February-24			GOVI	940.50	937.2900	940.5000	937.2900	0.00
09/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	605200	57	61	57	0.00
09/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	605100	57	61	57	0.00
09/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	605000	57	61	57	0.00
09/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-May-24			GOVI	958.04	954.7620	958.0350	954.7620	0.00
09/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	70650	4	7	4	0.00
09/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	70550	4	7	4	0.00
09/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	70450	4	7	4	0.00
09/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
09/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2023	IGOV On 04-May-23			Index Future	325.31	325.5840	325.3050	325.5840	655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	IGOV On 03-August-23			Index Future	331.78	332.0690	331.7840	332.0690	0.00
09/02/2023	IGOV On 02-November-23			Index Future	338.39	338.6780	338.3880	338.6780	0.00
09/02/2023	IGOV On 01-February-24			Index Future	345.11	345.4010	345.1050	345.4010	0.00
09/02/2023	IGOV On 02-May-24			Index Future	351.61	351.9130	351.6140	351.9130	0.00
09/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5450	92.5450	92.5450	0.00
09/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
09/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.63	92.3550	92.3750	92.3550	0.00
09/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.63	92.3600	92.3750	92.3600	0.00
09/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.2950	92.3050	92.2950	0.00
09/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.69	92.3000	92.3150	92.3000	0.00
09/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.68	92.3150	92.3200	92.3150	75.00
09/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.45	92.5400	92.5500	92.5400	272.00
09/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.39	92.5650	92.6150	92.5650	0.00
09/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.18	92.7750	92.8250	92.7750	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
09/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.18	92.7650	92.8200	92.7650	68.00
09/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.15	92.7950	92.8500	92.7950	0.00
09/02/2023	R035 On 04-May-23			Bond Future	10.98	87.5486	87.9218	87.5486	158,134.00
09/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	340	0	0	0	388.00
09/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1099	1	1	1	491.00
09/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3316	3	3	3	0.00
09/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5598	5	6	5	0.00
09/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5898	6	6	6	0.00
09/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8535	8	9	8	0.00
09/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11823	11	12	11	0.00
09/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3245	3	3	3	0.00
09/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3281	3	3	3	0.00
09/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1480	1	1	1	388.00
09/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2738	3	3	3	770.00
09/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	3141	3	3	3	491.00
09/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1367	1	1	1	770.00
09/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	3945	4	4	4	0.00
09/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2320	3	2	3	0.00
09/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3752	4	4	4	0.00
09/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1911	2	2	2	0.00
09/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	400	0	0	0	388.00
09/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	127	0	0	0	491.00
09/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	867	1	1	1	770.00
09/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	1956	2	2	2	0.00
09/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	1934	2	2	2	0.00
09/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	947	1	1	1	1,035.00
09/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2025	2	2	2	0.00
09/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4479	5	4	5	0.00
09/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7362	8	7	8	0.00
09/02/2023	R035 On 03-August-23			Bond Future	11.09	89.2717	89.6520	89.2717	2,561.00
09/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6790	7	7	7	0.00
09/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6829	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
09/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6868	7	7	7	0.00
09/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1811	2	2	2	0.00
09/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1825	2	2	2	0.00
09/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1840	2	2	2	0.00
09/02/2023	R035 On 02-November-23			Bond Future	11.20	86.5244	86.9123	86.5244	123.00
09/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4999	5	5	5	0.00
09/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4935	5	5	5	0.00
09/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4967	5	5	5	0.00
09/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3752	4	4	4	0.00
09/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3776	4	4	4	0.00
09/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3729	4	4	4	0.00
09/02/2023	R035 On 01-February-24			Bond Future	11.33	88.2212	88.6168	88.2212	0.00
09/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7730	7	8	7	0.00
09/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7660	7	8	7	0.00
09/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7695	7	8	7	0.00
09/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3114	3	3	3	0.00
09/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3131	3	3	3	0.00
09/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3097	3	3	3	0.00
09/02/2023	R035 On 02-May-24			Bond Future	11.47	85.3569	85.7603	85.3569	0.00
09/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4363	4	4	4	0.00
09/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	4310	4	4	4	0.00
09/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	4336	4	4	4	0.00
09/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	5833	6	6	6	0.00
09/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	5862	6	6	6	0.00
09/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	5804	6	6	6	0.00
09/02/2023	R186 On 04-May-23			Bond Future	8.30	110.6907	110.7443	110.6907	95,557.00
09/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1039	1	1	1	200.00
09/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2040	2	2	2	0.00
09/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	2016	2	2	2	0.00
09/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2064	2	2	2	0.00
09/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	362	0	0	0	0.00
09/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	369	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
09/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	355	0	0	0	0.00
09/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	849	1	1	1	200.00
09/02/2023	R186 On 03-August-23			Bond Future	8.33	107.5649	107.6194	107.5649	0.00
09/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4367	4	4	4	0.00
09/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4315	4	4	4	0.00
09/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4341	4	4	4	0.00
09/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	214	0	0	0	0.00
09/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	216	0	0	0	0.00
09/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	211	0	0	0	0.00
09/02/2023	R186 On 02-November-23			Bond Future	8.36	109.6802	109.7359	109.6802	1,266.00
09/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3448	3	3	3	0.00
09/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5778	6	6	6	0.00
09/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3426	3	3	3	0.00
09/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3469	3	3	3	0.00
09/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2943	3	3	3	1,715.00
09/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	615	1	1	1	0.00
09/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	626	1	1	1	0.00
09/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	214	0	0	0	1,715.00
09/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	767	1	1	1	0.00
09/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	620	1	1	1	0.00
09/02/2023	R186 On 01-February-24			Bond Future	8.40	106.5276	106.5845	106.5276	0.00
09/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3574	4	4	4	0.00
09/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3534	3	4	3	0.00
09/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3554	4	4	4	0.00
09/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	727	1	1	1	0.00
09/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	738	1	1	1	0.00
09/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	732	1	1	1	0.00
09/02/2023	R186 On 02-May-24			Bond Future	8.50	108.5042	108.5626	108.5042	0.00
09/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	1052	1	1	1	0.00
09/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	1063	1	1	1	0.00
09/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	1074	1	1	1	0.00
09/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2239	2	2	2	0.00
09/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2252	2	2	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
09/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2265	2	2	2	0.00
09/02/2023	R197 On 04-May-23			Bond Future	335.58	335.5784	335.5759	335.5784	309.00
09/02/2023	R197 On 03-August-23			Bond Future	333.19	333.1960	333.1935	333.1960	0.00
09/02/2023	R197 On 02-November-23			Bond Future	339.82	339.8263	339.8240	339.8263	0.00
09/02/2023	R202 On 04-May-23			Bond Future	250.78	250.6704	250.7850	250.6704	4,903.00
09/02/2023	R202 On 03-August-23			Bond Future	250.96	250.8478	250.9644	250.8478	460.00
09/02/2023	R202 On 02-November-23			Bond Future	255.96	255.8396	255.9587	255.8396	0.00
09/02/2023	R202 On 01-February-24			Bond Future	256.10	255.9778	256.1009	255.9778	0.00
09/02/2023	R202 On 02-May-24			Bond Future	260.92	260.7963	260.9225	260.7963	0.00
09/02/2023	R209 On 04-May-23			Bond Future	11.02	67.8366	68.2161	67.8366	19,569.00
09/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	2107	2	2	2	2,500.00
09/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2413	2	2	2	0.00
09/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3645	3	4	3	1,000.00
09/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7425	7	7	7	0.00
09/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	366	0	0	0	500.00
09/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	997	1	1	1	4,500.00
09/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2356	2	2	2	0.00
09/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2385	2	2	2	0.00
09/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	1979	2	2	2	0.00
09/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2001	2	2	2	0.00
09/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3775	4	4	4	0.00
09/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1226	1	1	1	0.00
09/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	5960	6	6	6	0.00
09/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	331	0	0	0	8,500.00
09/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	1956	2	2	2	0.00
09/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2218	2	2	2	8,250.00
09/02/2023	R209 On 03-August-23			Bond Future	11.12	69.1718	69.5587	69.1718	1,690.00
09/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5766	6	6	6	0.00
09/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2190	2	2	2	1,800.00
09/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5700	5	6	5	0.00
09/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5733	5	6	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
09/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	972	1	1	1	1,800.00
09/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7036	7	7	7	0.00
09/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1703	2	2	2	0.00
09/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4377	5	4	5	0.00
09/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1730	2	2	2	0.00
09/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1717	2	2	2	0.00
09/02/2023	R209 On 02-November-23			Bond Future	11.22	67.3815	67.7761	67.3815	5,496.00
09/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	4141	4	4	4	0.00
09/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	4085	4	4	4	0.00
09/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	4113	4	4	4	0.00
09/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3523	4	4	4	0.00
09/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3545	4	4	4	0.00
09/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3501	4	4	4	0.00
09/02/2023	R209 On 01-February-24			Bond Future	11.33	68.7027	69.1051	68.7027	0.00
09/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6598	6	7	6	0.00
09/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6629	6	7	6	0.00
09/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6659	6	7	6	0.00
09/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2811	3	3	3	0.00
09/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2827	3	3	3	0.00
09/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2842	3	3	3	0.00
09/02/2023	R209 On 02-May-24			Bond Future	11.46	66.8288	67.2390	66.8288	0.00
09/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3857	4	4	4	0.00
09/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3809	4	4	4	0.00
09/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3833	4	4	4	0.00
09/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5200	5	5	5	0.00
09/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5227	5	5	5	0.00
09/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5174	5	5	5	0.00
09/02/2023	R210 On 04-May-23			Bond Future	224.15	224.1531	224.1525	224.1531	386.00
09/02/2023	R210 On 03-August-23			Bond Future	228.62	228.6183	228.6173	228.6183	300.00
09/02/2023	R210 On 02-November-23			Bond Future	230.01	230.0088	230.0084	230.0088	0.00
09/02/2023	R210 On 01-February-24			Bond Future	234.57	234.5729	234.5730	234.5729	0.00
09/02/2023	R210 On 02-May-24			Bond Future	235.76	235.7608	235.7629	235.7608	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
09/02/2023	R213 On 04-May-23			Bond Future	10.24	84.0683	84.1964	84.0683	34,144.00
09/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3269	3	3	3	0.00
09/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3301	3	3	3	0.00
09/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3333	3	3	3	0.00
09/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	961	1	1	1	0.00
09/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	974	1	1	1	0.00
09/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	988	1	1	1	0.00
09/02/2023	R213 On 03-August-23			Bond Future	10.33	85.7227	85.8533	85.7227	0.00
09/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	6495	6	6	6	0.00
09/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6529	6	7	6	0.00
09/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6563	6	7	6	0.00
09/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	891	1	1	1	0.00
09/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	883	1	1	1	0.00
09/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	899	1	1	1	0.00
09/02/2023	R213 On 02-November-23			Bond Future	10.44	83.8571	83.9902	83.8571	1,550.00
09/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4814	5	5	5	0.00
09/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4843	5	5	5	0.00
09/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4873	5	5	5	0.00
09/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1875	2	2	2	0.00
09/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1889	2	2	2	0.00
09/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1902	2	2	2	0.00
09/02/2023	R213 On 01-February-24			Bond Future	10.56	85.5018	85.6378	85.5018	0.00
09/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6481	6	6	6	0.00
09/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6422	6	6	6	0.00
09/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6452	6	6	6	0.00
09/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1665	2	2	2	0.00
09/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1675	2	2	2	0.00
09/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1655	2	2	2	0.00
09/02/2023	R213 On 02-May-24			Bond Future	10.71	83.5395	83.6782	83.5395	0.00
09/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2640	3	3	3	0.00
09/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2659	3	3	3	0.00
09/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2679	3	3	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
09/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4409	4	4	4	0.00
09/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4432	5	4	5	0.00
09/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4455	5	4	5	0.00
09/02/2023	R214 On 04-May-23			Bond Future	11.31	64.2194	64.6948	64.2194	22,902.00
09/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2529	2	3	2	0.00
09/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2471	2	2	2	0.00
09/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2500	2	2	2	0.00
09/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2165	2	2	2	0.00
09/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2189	2	2	2	0.00
09/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2141	2	2	2	0.00
09/02/2023	R214 On 03-August-23			Bond Future	11.40	65.4833	65.9679	65.4833	2,980.00
09/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5807	5	6	5	0.00
09/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5740	5	6	5	0.00
09/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5773	5	6	5	0.00
09/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1995	2	2	2	0.00
09/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2010	2	2	2	0.00
09/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1981	2	2	2	0.00
09/02/2023	R214 On 02-November-23			Bond Future	11.51	63.4732	63.9674	63.4732	0.00
09/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3928	4	4	4	0.00
09/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3983	4	4	4	0.00
09/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3955	4	4	4	0.00
09/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4194	4	4	4	0.00
09/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4220	4	4	4	0.00
09/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4169	4	4	4	0.00
09/02/2023	R214 On 01-February-24			Bond Future	11.62	64.7180	65.2220	64.7180	0.00
09/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	6185	6	6	6	0.00
09/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	6215	6	6	6	0.00
09/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	6245	6	6	6	0.00
09/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3533	4	4	4	0.00
09/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3552	4	4	4	0.00
09/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3570	4	4	4	0.00
09/02/2023	R214 On 02-May-24			Bond Future	11.74	62.6221	63.1358	62.6221	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
09/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	4218	4	4	4	0.00
09/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	4167	4	4	4	0.00
09/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	4192	4	4	4	0.00
09/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5561	6	6	6	0.00
09/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5588	6	6	6	0.00
09/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5533	6	6	6	0.00
09/02/2023	R248 On 04-May-23			Bond Future	11.36	79.5399	80.1317	79.5399	235,200.00
09/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2859	3	3	3	0.00
09/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2825	3	3	3	0.00
09/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	605	1	1	1	1,500.00
09/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	2085	2	2	2	1,500.00
09/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2894	3	3	3	0.00
09/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2972	3	3	3	0.00
09/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7528	8	8	8	0.00
09/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3037	3	3	3	0.00
09/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3004	3	3	3	0.00
09/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3870	4	4	4	0.00
09/02/2023	R248 On 03-August-23			Bond Future	11.46	81.0677	81.6710	81.0677	0.00
09/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6769	6	7	6	0.00
09/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6729	6	7	6	0.00
09/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6809	6	7	6	0.00
09/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2751	3	3	3	0.00
09/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2771	3	3	3	0.00
09/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2791	3	3	3	0.00
09/02/2023	R248 On 02-November-23			Bond Future	11.56	78.2419	78.8571	78.2419	0.00
09/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4799	4	5	4	0.00
09/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4766	4	5	4	0.00
09/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4733	4	5	4	0.00
09/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5287	6	5	6	0.00
09/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5352	6	5	6	0.00
09/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5320	6	5	6	0.00
09/02/2023	R248 On 01-February-24			Bond Future	11.67	79.8131	80.4405	79.8131	13,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	7389	7	7	7	0.00
09/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	7353	7	7	7	0.00
09/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	7316	7	7	7	0.00
09/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4419	5	4	5	0.00
09/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4396	5	4	5	0.00
09/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4373	5	4	5	0.00
09/02/2023	R248 On 02-May-24			Bond Future	11.79	76.8376	77.4770	76.8376	0.00
09/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	5004	5	5	5	0.00
09/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4973	5	5	5	0.00
09/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4943	5	5	5	0.00
09/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7016	7	7	7	0.00
09/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7086	7	7	7	0.00
09/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7051	7	7	7	0.00