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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/07/2023 TO: 11/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	2025 On 03-August-23			Bond Future	169.73	169.8026	169.7257	169.8026	1,376.00
11/07/2023	2025 On 02-November-23			Bond Future	173.51	173.5843	173.5054	173.5843	4,821.00
11/07/2023	2025 On 01-February-24			Bond Future	175.70	175.7825	175.7018	175.7825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2025 On 02-May-24			Bond Future	179.74	179.8223	179.7399	179.8223	0.00
11/07/2023	2025 On 01-August-24			Bond Future	182.04	182.1278	182.0443	182.1278	0.00
11/07/2023	2029 On 03-August-23			Bond Future	123.06	123.1903	123.0608	123.1903	1,897.00
11/07/2023	2029 On 02-November-23			Bond Future	124.47	124.6023	124.4697	124.6023	1,145.00
11/07/2023	2029 On 01-February-24			Bond Future	127.33	127.4679	127.3322	127.4679	0.00
11/07/2023	2029 On 02-May-24			Bond Future	128.89	129.0292	128.8908	129.0292	0.00
11/07/2023	2029 On 01-August-24			Bond Future	131.86	132.0047	131.8632	132.0047	0.00
11/07/2023	2030 On 03-August-23			Bond Future	10.74	87.2720	87.6181	87.2720	56,515.00
11/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	2722	2	3	2	0.00
11/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	7380	7	7	7	0.00
11/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	198	0	0	0	1,012.00
11/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	589	0	1	0	350.00
11/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	2650	2	3	2	0.00
11/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	8498	8	8	8	0.00
11/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	2686	2	3	2	0.00
11/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	153	0	0	0	0.00
11/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	1	0	0	0	350.00
11/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	162	0	0	0	0.00
11/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	962	1	1	1	0.00
11/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	4	0	0	0	1,012.00
11/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1638	2	2	2	0.00
11/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	158	0	0	0	0.00
11/07/2023	2030 On 02-November-23			Bond Future	10.83	89.1943	89.5478	89.1943	44,537.00
11/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6008	6	6	6	0.00
11/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	2534	2	3	2	500.00
11/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	3781	4	4	4	0.00
11/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	1833	2	2	2	0.00
11/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	491	0	0	0	500.00
11/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1436	1	1	1	500.00
11/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	3373	3	3	3	0.00
11/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	1791	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
11/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	1812	2	2	2	0.00
11/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	655	1	1	1	800.00
11/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1053	1	1	1	500.00
11/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	294	0	0	0	800.00
11/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	5633	6	6	6	0.00
11/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3824	4	4	4	0.00
11/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1885	2	2	2	0.00
11/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1904	2	2	2	0.00
11/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	954	1	1	1	500.00
11/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	353	0	0	0	500.00
11/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	2291	3	2	3	0.00
11/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	4433	5	4	5	0.00
11/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1865	2	2	2	0.00
11/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2866	3	3	3	0.00
11/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	812	1	1	1	800.00
11/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1350	2	1	2	0.00
11/07/2023	2030 On 01-February-24			Bond Future	10.91	87.2186	87.5801	87.2186	0.00
11/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	4768	5	5	5	0.00
11/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	5467	5	5	5	0.00
11/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	4458	4	4	4	0.00
11/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3291	3	3	3	0.00
11/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3391	3	3	3	0.00
11/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	3417	3	3	3	0.00
11/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1437	1	1	1	500.00
11/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1016	1	1	1	400.00
11/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	599	1	1	1	400.00
11/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	838	1	1	1	500.00
11/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	3442	3	3	3	0.00
11/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	4740	4	5	4	0.00
11/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1124	1	1	1	200.00
11/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	2564	2	3	2	0.00
11/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	873	1	1	1	1,360.00
11/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	937	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4640	5	5	5	0.00
11/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	6119	6	6	6	0.00
11/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	5002	5	5	5	0.00
11/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4869	5	5	5	0.00
11/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	4163	4	4	4	0.00
11/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	1113	1	1	1	500.00
11/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1644	2	2	2	0.00
11/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	1104	1	1	1	500.00
11/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	907	1	1	1	400.00
11/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	4428	5	4	5	0.00
11/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3530	4	4	4	0.00
11/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	2210	2	2	2	700.00
11/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1657	2	2	2	0.00
11/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1671	2	2	2	0.00
11/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1725	2	2	2	1,360.00
11/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1208	1	1	1	200.00
11/07/2023	2030 On 02-May-24			Bond Future	11.01	89.2027	89.5725	89.2027	0.00
11/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	8431	8	8	8	0.00
11/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	2985	3	3	3	500.00
11/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	4998	5	5	5	0.00
11/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1318	1	1	1	1,000.00
11/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	964	1	1	1	0.00
11/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6211	6	6	6	0.00
11/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2004	2	2	2	500.00
11/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2369	2	2	2	1,080.00
11/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	947	1	1	1	0.00
11/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	824	1	1	1	1,000.00
11/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	956	1	1	1	0.00
11/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5654	6	6	6	0.00
11/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	6180	6	6	6	0.00
11/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5686	6	6	6	0.00
11/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	3084	3	3	3	0.00
11/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3498	4	3	4	0.00

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11/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1130	1	1	1	1,080.00
11/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2546	3	3	3	0.00
11/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5622	6	6	6	0.00
11/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4638	5	5	5	0.00
11/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1502	2	2	2	1,000.00
11/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	665	1	1	1	500.00
11/07/2023	2030 On 01-August-24			Bond Future	11.11	87.2335	87.6119	87.2335	0.00
11/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	1746	2	2	2	0.00
11/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	1717	2	2	2	0.00
11/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	1731	2	2	2	0.00
11/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4482	5	4	5	0.00
11/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4506	5	5	5	0.00
11/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4458	5	4	5	0.00
11/07/2023	2032 On 03-August-23			Bond Future	11.40	85.4758	85.8680	85.4758	79,453.00
11/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1007	1	1	1	0.00
11/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	2983	3	3	3	5,000.00
11/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2043	2	2	2	0.00
11/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2006	2	2	2	0.00
11/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1156	1	1	1	11,000.00
11/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
11/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
11/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	3146	3	3	3	3,000.00
11/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	2080	2	2	2	0.00
11/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	1311	1	1	1	0.00
11/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	2581	2	3	2	5,000.00
11/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	238	0	0	0	0.00
11/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	602	1	1	1	7,500.00
11/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	339	0	0	0	0.00
11/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	162	0	0	0	3,000.00
11/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	5491	6	5	6	0.00
11/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	9232	10	9	10	0.00
11/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	683	1	1	1	11,000.00

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11/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	358	0	0	0	0.00
11/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	348	0	0	0	0.00
11/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	181	0	0	0	0.00
11/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	772	1	1	1	7,500.00
11/07/2023	2032 On 02-November-23			Bond Future	11.51	83.1955	83.5961	83.1955	127,133.00
11/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	2902	3	3	3	0.00
11/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	4401	4	4	4	0.00
11/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	1543	1	2	1	0.00
11/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1274	1	1	1	500.00
11/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	1523	1	2	1	0.00
11/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	1647	1	2	1	0.00
11/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	3254	3	3	3	0.00
11/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	1563	1	2	1	0.00
11/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	713	1	1	1	500.00
11/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	581	1	1	1	500.00
11/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	5018	5	5	5	0.00
11/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	3255	4	3	4	0.00
11/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2825	3	3	3	0.00
11/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1444	2	1	2	0.00
11/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2718	3	3	3	500.00
11/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	4553	5	5	5	0.00
11/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2879	3	3	3	0.00
11/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2852	3	3	3	0.00
11/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	978	1	1	1	500.00
11/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1639	2	2	2	500.00
11/07/2023	2032 On 01-February-24			Bond Future	11.61	85.0896	85.4993	85.0896	0.00
11/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	5835	6	6	6	0.00
11/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	3531	3	4	3	0.00
11/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1243	1	1	1	1,200.00
11/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	5452	5	5	5	0.00
11/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	6192	6	6	6	0.00
11/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	515	0	1	0	1,200.00
11/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	3477	3	3	3	0.00

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11/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	3504	3	4	3	0.00
11/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1271	1	1	1	200.00
11/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	1779	2	2	2	500.00
11/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3264	3	3	3	0.00
11/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1016	1	1	1	500.00
11/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2610	3	3	3	200.00
11/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	4184	4	4	4	0.00
11/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2444	3	2	3	0.00
11/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2462	3	2	3	0.00
11/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	8254	9	8	9	0.00
11/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1257	1	1	1	500.00
11/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	5233	6	5	6	0.00
11/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2426	3	2	3	0.00
11/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	5165	5	5	5	0.00
11/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5838	6	6	6	0.00
11/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1366	1	1	1	1,200.00
11/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1495	2	1	2	200.00
11/07/2023	2032 On 02-May-24			Bond Future	11.71	82.8623	83.2814	82.8623	0.00
11/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	8038	8	8	8	0.00
11/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	1927	2	2	2	500.00
11/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2417	2	2	2	1,550.00
11/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1161	1	1	1	0.00
11/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1204	1	1	1	500.00
11/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1150	1	1	1	0.00
11/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	6596	6	7	6	0.00
11/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	7487	7	7	7	0.00
11/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1553	1	2	1	1,000.00
11/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1171	1	1	1	0.00
11/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1272	1	1	1	1,550.00
11/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	969	1	1	1	1,000.00
11/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	7310	8	7	8	0.00
11/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	6202	7	6	7	0.00
11/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	6536	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	5479	6	5	6	0.00
11/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1262	1	1	1	500.00
11/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	6611	7	7	7	0.00
11/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	6423	7	6	7	0.00
11/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	6573	7	7	7	0.00
11/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	4058	4	4	4	0.00
11/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4770	5	5	5	0.00
11/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	1132	1	1	1	1,550.00
11/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1510	2	2	2	1,000.00
11/07/2023	2032 On 01-August-24			Bond Future	11.82	84.7535	85.1823	84.7535	0.00
11/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	1997	2	2	2	0.00
11/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2014	2	2	2	0.00
11/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2031	2	2	2	0.00
11/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	5042	5	5	5	0.00
11/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	5070	5	5	5	0.00
11/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	5099	5	5	5	0.00
11/07/2023	2033 On 03-August-23			Bond Future	116.75	116.7519	116.7534	116.7519	7,134.00
11/07/2023	2033 On 02-November-23			Bond Future	117.93	117.9275	117.9288	117.9275	290.00
11/07/2023	2033 On 01-February-24			Bond Future	120.64	120.6395	120.6407	120.6395	0.00
11/07/2023	2033 On 02-May-24			Bond Future	121.95	121.9488	121.9505	121.9488	0.00
11/07/2023	2033 On 01-August-24			Bond Future	124.76	124.7611	124.7629	124.7611	0.00
11/07/2023	2037 On 03-August-23			Bond Future	12.38	74.6409	75.0442	74.6409	107,131.00
11/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
11/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	541	0	1	0	0.00
11/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	1	0	0	0	1,800.00
11/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	507	0	1	0	0.00
11/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	524	0	1	0	0.00
11/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1853	2	2	2	0.00
11/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1889	2	2	2	0.00
11/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	7776	8	8	8	0.00
11/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1817	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
11/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	12174	13	12	13	0.00
11/07/2023	2037 On 02-November-23			Bond Future	12.50	76.2850	76.6970	76.2850	32,778.00
11/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	629	1	1	1	0.00
11/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1342	1	1	1	750.00
11/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	618	1	1	1	0.00
11/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	2542	2	3	2	750.00
11/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	7290	7	7	7	0.00
11/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	641	1	1	1	0.00
11/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	5748	6	6	6	0.00
11/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	5703	6	6	6	0.00
11/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	605	1	1	1	750.00
11/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2430	3	2	3	0.00
11/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3867	4	4	4	0.00
11/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	5658	6	6	6	0.00
11/07/2023	2037 On 01-February-24			Bond Future	12.61	73.7652	74.1865	73.7652	0.00
11/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	7546	7	8	7	0.00
11/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	2534	2	3	2	0.00
11/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	2558	2	3	2	0.00
11/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2037	2	2	2	2,500.00
11/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	4230	4	4	4	0.00
11/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	2582	2	3	2	0.00
11/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	4040	4	4	4	0.00
11/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4761	5	5	5	0.00
11/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2653	3	3	3	2,500.00
11/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1300	1	1	1	2,500.00
11/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	4067	4	4	4	0.00
11/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	4096	4	4	4	0.00
11/07/2023	2037 On 02-May-24			Bond Future	12.74	75.4429	75.8739	75.4429	0.00
11/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1297	1	1	1	0.00
11/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1309	1	1	1	0.00
11/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1321	1	1	1	0.00
11/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	8249	9	8	9	0.00
11/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	8205	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	8160	8	8	8	0.00
11/07/2023	2037 On 01-August-24			Bond Future	12.87	72.9088	73.3498	72.9088	0.00
11/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	2583	2	3	2	0.00
11/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	2563	2	3	2	0.00
11/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	2544	2	3	2	0.00
11/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	6494	7	6	7	0.00
11/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	6460	7	6	7	0.00
11/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	6427	7	6	7	0.00
11/07/2023	2038 On 03-August-23			Bond Future	126.51	125.9887	126.5100	125.9887	1,757.00
11/07/2023	2038 On 02-November-23			Bond Future	129.33	128.7946	129.3274	128.7946	2,931.00
11/07/2023	2038 On 01-February-24			Bond Future	130.28	129.7385	130.2836	129.7385	0.00
11/07/2023	2038 On 02-May-24			Bond Future	133.28	132.7199	133.2778	132.7199	0.00
11/07/2023	2038 On 01-August-24			Bond Future	134.28	133.7088	134.2801	133.7088	0.00
11/07/2023	2040 On 03-August-23			Bond Future	12.60	75.0312	75.4552	75.0312	124,459.00
11/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	342	0	0	0	0.00
11/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	355	0	0	0	0.00
11/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	369	0	0	0	0.00
11/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	2428	3	2	3	0.00
11/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	2516	3	3	3	0.00
11/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	2472	3	2	3	0.00
11/07/2023	2040 On 02-November-23			Bond Future	12.72	76.6839	77.1171	76.6839	13,371.00
11/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	697	1	1	1	128.00
11/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	488	0	0	0	0.00
11/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	2299	2	2	2	128.00
11/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	5807	5	6	5	0.00
11/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	471	0	0	0	0.00
11/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	480	0	0	0	0.00
11/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	6942	7	7	7	0.00
11/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	7048	7	7	7	0.00
11/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	1052	1	1	1	128.00
11/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2930	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
11/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5931	6	6	6	0.00
11/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6995	7	7	7	0.00
11/07/2023	2040 On 01-February-24			Bond Future	12.83	73.9228	74.3658	73.9228	28.00
11/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2256	2	2	2	0.00
11/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2210	2	2	2	0.00
11/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2233	2	2	2	0.00
11/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4937	5	5	5	0.00
11/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4970	5	5	5	0.00
11/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4904	5	5	5	0.00
11/07/2023	2040 On 02-May-24			Bond Future	12.96	75.6041	76.0572	75.6041	0.00
11/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1331	1	1	1	0.00
11/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1306	1	1	1	0.00
11/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1319	1	1	1	0.00
11/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	8907	9	9	9	0.00
11/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	9004	9	9	9	0.00
11/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8955	9	9	9	0.00
11/07/2023	2040 On 01-August-24			Bond Future	13.09	72.8232	73.2868	72.8232	0.00
11/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	2662	2	3	2	0.00
11/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	2682	3	3	3	0.00
11/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	2702	3	3	3	0.00
11/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6730	7	7	7	0.00
11/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6766	7	7	7	0.00
11/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6802	7	7	7	0.00
11/07/2023	2044 On 03-August-23			Bond Future	12.64	71.4604	71.8842	71.4604	82,204.00
11/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	24	0	0	0	4,553.00
11/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	751	1	1	1	0.00
11/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	227	0	0	0	0.00
11/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	102	0	0	0	0.00
11/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	217	0	0	0	0.00
11/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	208	0	0	0	0.00
11/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	3025	3	3	3	0.00
11/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2975	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
11/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	3810	4	4	4	4,754.00
11/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2926	3	3	3	0.00
11/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1556	2	2	2	9,106.00
11/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	5257	6	5	6	3,076.00
11/07/2023	2044 On 02-November-23			Bond Future	12.76	73.0345	73.4674	73.0345	5,865.00
11/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	414	0	0	0	0.00
11/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	422	0	0	0	0.00
11/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	430	0	0	0	0.00
11/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	7417	8	7	8	0.00
11/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	7472	8	7	8	0.00
11/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	7528	8	8	8	0.00
11/07/2023	2044 On 01-February-24			Bond Future	12.87	70.3155	70.7582	70.3155	0.00
11/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2022	2	2	2	0.00
11/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2043	2	2	2	0.00
11/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2065	2	2	2	0.00
11/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	5300	6	5	6	0.00
11/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	5336	6	5	6	0.00
11/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	5372	6	5	6	0.00
11/07/2023	2044 On 02-May-24			Bond Future	12.99	71.9147	72.3676	71.9147	0.00
11/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1342	1	1	1	0.00
11/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1355	1	1	1	0.00
11/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1368	1	1	1	0.00
11/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8948	9	9	9	0.00
11/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8998	9	9	9	0.00
11/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	9047	9	9	9	0.00
11/07/2023	2044 On 01-August-24			Bond Future	13.12	69.1747	69.6381	69.1747	0.00
11/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	2609	2	3	2	0.00
11/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	2568	2	3	2	0.00
11/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	2588	2	3	2	0.00
11/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	7105	7	7	7	0.00
11/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	7142	7	7	7	0.00
11/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	7068	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2046 On 03-August-23			Bond Future	111.72	111.4632	111.7242	111.4632	12,491.00
11/07/2023	2046 On 02-November-23			Bond Future	112.12	111.8532	112.1198	111.8532	5,016.00
11/07/2023	2046 On 01-February-24			Bond Future	114.70	114.4257	114.6984	114.4257	0.00
11/07/2023	2046 On 02-May-24			Bond Future	115.18	114.9055	115.1849	114.9055	0.00
11/07/2023	2046 On 01-August-24			Bond Future	117.84	117.5548	117.8407	117.5548	0.00
11/07/2023	2050 On 03-August-23			Bond Future	110.93	110.5425	110.9271	110.5425	9,592.00
11/07/2023	2050 On 02-November-23			Bond Future	113.40	113.0045	113.3973	113.0045	4,487.00
11/07/2023	2050 On 01-February-24			Bond Future	113.76	113.3566	113.7585	113.3566	0.00
11/07/2023	2050 On 02-May-24			Bond Future	116.37	115.9614	116.3728	115.9614	0.00
11/07/2023	2050 On 01-August-24			Bond Future	116.75	116.3265	116.7482	116.3265	0.00
11/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	AL37 On 03-August-23			Index Future	876.18	873.7860	876.1760	873.7860	0.00
11/07/2023	AL37 On 02-November-23			Index Future	895.47	893.0280	895.4690	893.0280	0.00
11/07/2023	AL37 On 01-February-24			Index Future	915.85	913.3520	915.8480	913.3520	0.00
11/07/2023	AL37 On 02-May-24			Index Future	936.70	934.1420	936.6950	934.1420	0.00
11/07/2023	AL37 On 01-August-24			Index Future	958.11	955.4920	958.1060	955.4920	0.00
11/07/2023	AL7T On 03-August-23			Index Future	993.61	988.5630	993.6050	988.5630	0.00
11/07/2023	AL7T On 02-November-23			Index Future	1015.48	1010.3320	1015.4830	1010.3320	0.00
11/07/2023	AL7T On 01-February-24			Index Future	1038.59	1033.3260	1038.5930	1033.3260	0.00
11/07/2023	AL7T On 02-May-24			Index Future	1062.24	1056.8470	1062.2350	1056.8470	0.00
11/07/2023	AL7T On 01-August-24			Index Future	1086.52	1081.0020	1086.5150	1081.0020	0.00
11/07/2023	ALBI On 03-August-23			Index Future	868.66	864.7430	868.6600	864.7430	106.00
11/07/2023	ALBI On 02-November-23			Index Future	887.79	883.7850	887.7870	883.7850	0.00
11/07/2023	ALBI On 01-February-24			Index Future	907.99	903.8990	907.9910	903.8990	0.00
11/07/2023	ALBI On 02-May-24			Index Future	928.66	924.4740	928.6600	924.4740	0.00
11/07/2023	ALBI On 01-August-24			Index Future	949.89	945.6030	949.8870	945.6030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	ES33 On 03-August-23			Bond Future	12.85	72.7601	73.1426	72.7601	350.00
11/07/2023	ES33 On 02-November-23			Bond Future	13.00	70.5820	70.9728	70.5820	0.00
11/07/2023	ES33 On 01-February-24			Bond Future	13.15	72.2055	72.6052	72.2055	0.00
11/07/2023	ES33 On 02-May-24			Bond Future	13.31	70.0640	70.4730	70.0640	0.00
11/07/2023	ES33 On 01-August-24			Bond Future	13.47	71.6780	72.0966	71.6780	0.00
11/07/2023	ES42 On 03-August-23			Bond Future	13.31	69.1257	69.5066	69.1257	4,000.00
11/07/2023	ES42 On 02-November-23			Bond Future	13.46	66.4017	66.7910	66.4017	0.00
11/07/2023	ES42 On 01-February-24			Bond Future	13.59	67.9293	68.3275	67.9293	0.00
11/07/2023	ES42 On 02-May-24			Bond Future	13.74	65.2271	65.6344	65.2271	0.00
11/07/2023	ES42 On 01-August-24			Bond Future	13.89	66.7285	67.1454	66.7285	0.00
11/07/2023	GOVI On 03-August-23			GOVI	856.21	852.3280	856.2120	852.3280	832.00
11/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	189820	15	19	15	0.00
11/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	190020	15	19	15	0.00
11/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	189920	15	19	15	0.00
11/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23			GOVI	875.07	871.0970	875.0650	871.0970	0.00
11/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	107450	15	11	15	0.00
11/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	107550	15	11	15	0.00
11/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	107350	15	11	15	0.00
11/07/2023	GOVI On 01-February-24			GOVI	894.98	890.9230	894.9800	890.9230	0.00
11/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	150000	11	15	11	0.00
11/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	149900	11	15	11	0.00
11/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	149800	11	15	11	0.00
11/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24			GOVI	915.35	911.2020	915.3520	911.2020	0.00
11/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	356180	40	36	40	0.00
11/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	356280	40	36	40	0.00
11/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	356380	40	36	40	0.00
11/07/2023	GOVI On 01-August-24			GOVI	936.28	932.0280	936.2750	932.0280	0.00
11/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	71150	11	7	11	0.00
11/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	71050	11	7	11	0.00
11/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	70950	11	7	11	0.00
11/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2023	IGOV On 03-August-23			Index Future	326.37	326.0850	326.3660	326.0850	498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	IGOV On 02-November-23			Index Future	333.63	333.3460	333.6330	333.3460	16.00
11/07/2023	IGOV On 01-February-24			Index Future	341.30	341.0110	341.3040	341.0110	0.00
11/07/2023	IGOV On 02-May-24			Index Future	349.15	348.8500	349.1500	348.8500	0.00
11/07/2023	IGOV On 01-August-24			Index Future	357.21	356.8980	357.2060	356.8980	0.00
11/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4900	91.4900	91.4900	0.00
11/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.66	91.3200	91.3400	91.3200	0.00
11/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.68	91.3000	91.3200	91.3000	0.00
11/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.75	91.2100	91.2500	91.2100	0.00
11/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.75	91.2050	91.2500	91.2050	0.00
11/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.79	91.1650	91.2100	91.1650	0.00
11/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.76	91.1900	91.2400	91.1900	0.00
11/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.2950	91.3350	91.2950	0.00
11/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.58	91.3850	91.4200	91.3850	0.00
11/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.48	91.4850	91.5200	91.4850	0.00
11/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.43	91.5250	91.5700	91.5250	0.00
11/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.47	91.4900	91.5350	91.4900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R035 On 03-August-23			Bond Future	12.03	83.9069	84.4196	83.9069	47,093.00
11/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	449	0	0	0	0.00
11/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	924	1	1	1	0.00
11/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	949	1	1	1	0.00
11/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	975	1	1	1	0.00
11/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	2712	2	3	2	5,000.00
11/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	1150	1	1	1	0.00
11/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	1178	1	1	1	0.00
11/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	297	0	0	0	0.00
11/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	1205	2	1	2	0.00
11/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1965	2	2	2	4,870.00
11/07/2023	R035 On 02-November-23			Bond Future	12.15	81.2446	81.7684	81.2446	127,358.00
11/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	887	1	1	1	0.00
11/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	1434	1	1	1	750.00
11/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	2688	2	3	2	750.00
11/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	195	0	0	0	400.00
11/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	4700	4	5	4	0.00
11/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	7527	7	8	7	0.00
11/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	515	0	1	0	400.00
11/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	858	1	1	1	0.00
11/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	872	1	1	1	0.00
11/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4801	5	5	5	0.00
11/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4842	5	5	5	0.00
11/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	537	1	1	1	750.00
11/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1193	1	1	1	400.00
11/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	8733	9	9	9	0.00
11/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	2235	2	2	2	0.00
11/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	6132	7	6	7	0.00
11/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3613	4	4	4	0.00
11/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	4761	5	5	5	0.00
11/07/2023	R035 On 01-February-24			Bond Future	12.27	83.0942	83.6298	83.0942	0.00
11/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3069	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
11/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	958	1	1	1	400.00
11/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3016	3	3	3	0.00
11/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	7115	7	7	7	0.00
11/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	506	0	1	0	400.00
11/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3043	3	3	3	0.00
11/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3449	4	3	4	0.00
11/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	9562	10	10	10	0.00
11/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	7124	8	7	8	0.00
11/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3473	4	3	4	0.00
11/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1368	2	1	2	400.00
11/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3424	4	3	4	0.00
11/07/2023	R035 On 02-May-24			Bond Future	12.38	80.4702	81.0181	80.4702	0.00
11/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1414	1	1	1	0.00
11/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1402	1	1	1	0.00
11/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1389	1	1	1	0.00
11/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	7683	8	8	8	0.00
11/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	7640	8	8	8	0.00
11/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	7598	8	8	8	0.00
11/07/2023	R035 On 01-August-24			Bond Future	12.50	82.3070	82.8676	82.3070	0.00
11/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2490	2	2	2	0.00
11/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	2510	2	3	2	0.00
11/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	2529	2	3	2	0.00
11/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	6090	6	6	6	0.00
11/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	6057	6	6	6	0.00
11/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	6024	6	6	6	0.00
11/07/2023	R053 On 03-August-23			Bond Future	12.64	95.6987	96.2833	95.6987	0.00
11/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	1724	1	2	1	0.00
11/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	1764	1	2	1	0.00
11/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	1805	2	2	2	0.00
11/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	1228	2	1	2	0.00
11/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	1258	2	1	2	0.00
11/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	1288	2	1	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
11/07/2023	R053 On 02-November-23			Bond Future	12.76	91.9406	92.5378	91.9406	1,349.00
11/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	3799	3	4	3	0.00
11/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	3721	3	4	3	0.00
11/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	3760	3	4	3	0.00
11/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	3320	4	3	4	0.00
11/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	3351	4	3	4	0.00
11/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	3289	4	3	4	0.00
11/07/2023	R053 On 01-February-24			Bond Future	12.87	94.0340	94.6447	94.0340	0.00
11/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	4975	5	5	5	0.00
11/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	4899	5	5	5	0.00
11/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	4937	5	5	5	0.00
11/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	4490	5	4	5	0.00
11/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4551	5	5	5	0.00
11/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4520	5	5	5	0.00
11/07/2023	R053 On 02-May-24			Bond Future	12.99	90.3067	90.9315	90.3067	0.00
11/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	5593	5	6	5	0.00
11/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	5630	5	6	5	0.00
11/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	5667	5	6	5	0.00
11/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	5373	6	5	6	0.00
11/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	5342	6	5	6	0.00
11/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	5312	6	5	6	0.00
11/07/2023	R053 On 01-August-24			Bond Future	13.11	92.3670	93.0063	92.3670	0.00
11/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	6213	6	6	6	0.00
11/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	6141	6	6	6	0.00
11/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	6177	6	6	6	0.00
11/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5968	6	6	6	0.00
11/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5999	6	6	6	0.00
11/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5938	6	6	6	0.00
11/07/2023	R186 On 03-August-23			Bond Future	9.37	104.3620	104.5561	104.3620	30,708.00
11/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1215	1	1	1	0.00
11/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1262	1	1	1	0.00
11/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1239	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	175	0	0	0	0.00
11/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	180	0	0	0	0.00
11/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	169	0	0	0	0.00
11/07/2023	R186 On 02-November-23			Bond Future	9.41	106.6606	106.8588	106.6606	81,250.00
11/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	2949	3	3	3	0.00
11/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1016	1	1	1	0.00
11/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1002	1	1	1	0.00
11/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	718	1	1	1	1,715.00
11/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1030	1	1	1	0.00
11/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	1053	1	1	1	0.00
11/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	1080	1	1	1	0.00
11/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	1066	1	1	1	0.00
11/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	262	0	0	0	1,715.00
11/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1419	2	1	2	0.00
11/07/2023	R186 On 01-February-24			Bond Future	9.42	103.7771	103.9797	103.7771	0.00
11/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1447	1	1	1	0.00
11/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1433	1	1	1	0.00
11/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1418	1	1	1	0.00
11/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1205	1	1	1	0.00
11/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1226	1	1	1	0.00
11/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1216	1	1	1	0.00
11/07/2023	R186 On 02-May-24			Bond Future	9.44	106.1380	106.3453	106.1380	0.00
11/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	266	0	0	0	0.00
11/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	1859	2	2	2	2,030.00
11/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	263	0	0	0	0.00
11/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	2952	3	3	3	0.00
11/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	270	0	0	0	0.00
11/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3651	4	4	4	0.00
11/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1195	1	1	1	0.00
11/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	766	1	1	1	2,030.00
11/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3693	4	4	4	0.00
11/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3672	4	4	4	0.00
11/07/2023	R186 On 01-August-24			Bond Future	9.46	103.2500	103.4623	103.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	724	1	1	1	0.00
11/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	707	1	1	1	0.00
11/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	716	1	1	1	0.00
11/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2348	2	2	2	0.00
11/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2375	3	2	3	0.00
11/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2361	3	2	3	0.00
11/07/2023	R197 On 03-August-23			Bond Future	334.75	334.7520	334.7506	334.7520	44.00
11/07/2023	R197 On 02-November-23			Bond Future	342.21	342.2073	342.2052	342.2073	0.00
11/07/2023	R202 On 03-August-23			Bond Future	247.28	247.3772	247.2768	247.3772	5,323.00
11/07/2023	R202 On 02-November-23			Bond Future	252.78	252.8866	252.7833	252.8866	68.00
11/07/2023	R202 On 01-February-24			Bond Future	253.63	253.7359	253.6303	253.7359	0.00
11/07/2023	R202 On 02-May-24			Bond Future	259.46	259.5669	259.4592	259.5669	0.00
11/07/2023	R202 On 01-August-24			Bond Future	260.34	260.4470	260.3386	260.4470	0.00
11/07/2023	R209 On 03-August-23			Bond Future	12.09	64.4434	64.8435	64.4434	11,200.00
11/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	0	0	7,000.00
11/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	631	1	1	1	0.00
11/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	27	0	0	0	7,000.00
11/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
11/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,800.00
11/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	593	0	1	0	0.00
11/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	612	0	1	0	0.00
11/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	730	1	1	1	0.00
11/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	1149	1	1	1	1,750.00
11/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	4078	4	4	4	0.00
11/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	1283	2	1	2	0.00
11/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	10779	11	11	11	0.00
11/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	1339	2	1	2	0.00
11/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	1311	2	1	2	0.00
11/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	6637	7	7	7	0.00
11/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	6903	7	7	7	0.00
11/07/2023	R209 On 02-November-23			Bond Future	12.20	62.7091	63.1178	62.7091	15,831.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	625	1	1	1	0.00
11/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	602	1	1	1	0.00
11/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	614	1	1	1	0.00
11/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	4682	5	5	5	0.00
11/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4720	5	5	5	0.00
11/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	4643	5	5	5	0.00
11/07/2023	R209 On 01-February-24			Bond Future	12.30	64.1368	64.5548	64.1368	0.00
11/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	2470	2	2	2	0.00
11/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	2447	2	2	2	0.00
11/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	2492	2	2	2	0.00
11/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	3195	3	3	3	0.00
11/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	3218	3	3	3	0.00
11/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	3241	3	3	3	0.00
11/07/2023	R209 On 02-May-24			Bond Future	12.40	62.4420	62.8696	62.4420	0.00
11/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1211	1	1	1	0.00
11/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1200	1	1	1	0.00
11/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1188	1	1	1	0.00
11/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6975	7	7	7	0.00
11/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6936	7	7	7	0.00
11/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6897	7	7	7	0.00
11/07/2023	R209 On 01-August-24			Bond Future	12.51	63.8671	64.3046	63.8671	0.00
11/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2257	2	2	2	0.00
11/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2240	2	2	2	0.00
11/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2275	2	2	2	0.00
11/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	5472	6	5	6	0.00
11/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	5501	6	6	6	0.00
11/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	5531	6	6	6	0.00
11/07/2023	R210 On 03-August-23			Bond Future	226.37	227.2537	226.3686	227.2537	360.00
11/07/2023	R210 On 02-November-23			Bond Future	228.24	229.1429	228.2378	229.1429	70.00
11/07/2023	R210 On 01-February-24			Bond Future	233.49	234.4128	233.4866	234.4128	0.00
11/07/2023	R210 On 02-May-24			Bond Future	235.59	236.5410	235.5944	236.5410	0.00
11/07/2023	R210 On 01-August-24			Bond Future	241.03	241.9953	241.0272	241.9953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R213 On 03-August-23			Bond Future	11.16	81.8233	82.1778	81.8233	18,513.00
11/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	2168	2	2	2	0.00
11/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	2204	2	2	2	0.00
11/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	2239	2	2	2	0.00
11/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	241	0	0	0	0.00
11/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	235	0	0	0	0.00
11/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	248	0	0	0	0.00
11/07/2023	R213 On 02-November-23			Bond Future	11.26	80.0679	80.4301	80.0679	12,145.00
11/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	2359	2	2	2	750.00
11/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	6173	6	6	6	0.00
11/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	1641	1	2	1	0.00
11/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	1621	1	2	1	0.00
11/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	1661	2	2	2	0.00
11/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1301	1	1	1	750.00
11/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2678	3	3	3	0.00
11/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	2224	2	2	2	0.00
11/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	2269	2	2	2	0.00
11/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	2246	2	2	2	0.00
11/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	392	0	0	0	750.00
11/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1616	2	2	2	0.00
11/07/2023	R213 On 01-February-24			Bond Future	11.36	81.8907	82.2610	81.8907	0.00
11/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	3423	3	3	3	0.00
11/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3373	3	3	3	0.00
11/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	3398	3	3	3	0.00
11/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1988	2	2	2	0.00
11/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	2003	2	2	2	0.00
11/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1973	2	2	2	0.00
11/07/2023	R213 On 02-May-24			Bond Future	11.46	80.1932	80.5720	80.1932	0.00
11/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1028	1	1	1	0.00
11/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1037	1	1	1	0.00
11/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1046	1	1	1	0.00
11/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5882	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
11/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5916	6	6	6	0.00
11/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5949	6	6	6	0.00
11/07/2023	R213 On 01-August-24			Bond Future	11.56	82.0241	82.4118	82.0241	0.00
11/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	1869	2	2	2	0.00
11/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	1838	2	2	2	0.00
11/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	1853	2	2	2	0.00
11/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4620	5	5	5	0.00
11/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4646	5	5	5	0.00
11/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4595	5	5	5	0.00
11/07/2023	R214 On 03-August-23			Bond Future	12.45	60.4127	60.7682	60.4127	13,781.00
11/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	385	0	0	0	0.00
11/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	358	0	0	0	0.00
11/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	371	0	0	0	0.00
11/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1793	2	2	2	0.00
11/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1828	2	2	2	0.00
11/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1759	2	2	2	0.00
11/07/2023	R214 On 02-November-23			Bond Future	12.56	58.4399	58.8032	58.4399	10,866.00
11/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	402	0	0	0	0.00
11/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	417	0	0	0	0.00
11/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	410	0	0	0	0.00
11/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	5812	6	6	6	0.00
11/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	5858	6	6	6	0.00
11/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	5767	6	6	6	0.00
11/07/2023	R214 On 01-February-24			Bond Future	12.67	59.7703	60.1418	59.7703	0.00
11/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	1757	2	2	2	0.00
11/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	1775	2	2	2	0.00
11/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	1794	2	2	2	0.00
11/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	4163	4	4	4	0.00
11/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	4192	4	4	4	0.00
11/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	4222	4	4	4	0.00
11/07/2023	R214 On 02-May-24			Bond Future	12.77	57.8238	58.2038	57.8238	0.00
11/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1148	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1127	1	1	1	0.00
11/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1137	1	1	1	0.00
11/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	7437	8	7	8	0.00
11/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	7479	8	7	8	0.00
11/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	7396	8	7	8	0.00
11/07/2023	R214 On 01-August-24			Bond Future	12.88	59.1437	59.5324	59.1437	0.00
11/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2315	2	2	2	0.00
11/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2333	2	2	2	0.00
11/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2350	2	2	2	0.00
11/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5560	6	6	6	0.00
11/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5590	6	6	6	0.00
11/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5621	6	6	6	0.00
11/07/2023	R248 On 03-August-23			Bond Future	12.59	74.3896	74.8472	74.3896	86,260.00
11/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	228	0	0	0	0.00
11/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	238	0	0	0	0.00
11/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	3522	3	4	3	0.00
11/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	510	0	1	0	1,100.00
11/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	54	0	0	0	1,100.00
11/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	248	0	0	0	0.00
11/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	3014	3	3	3	0.00
11/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	4720	5	5	5	0.00
11/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	2153	3	2	3	0.00
11/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	235	0	0	0	1,100.00
11/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	3064	3	3	3	0.00
11/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	3114	4	3	4	0.00
11/07/2023	R248 On 02-November-23			Bond Future	12.70	71.5812	72.0488	71.5812	173,915.00
11/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	746	1	1	1	220.00
11/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	428	0	0	0	0.00
11/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2137	2	2	2	220.00
11/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	5784	5	6	5	0.00
11/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	412	0	0	0	0.00
11/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	420	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	7725	8	8	8	0.00
11/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	1139	1	1	1	220.00
11/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	6056	6	6	6	0.00
11/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	3274	4	3	4	0.00
11/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	7840	8	8	8	0.00
11/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	7782	8	8	8	0.00
11/07/2023	R248 On 01-February-24			Bond Future	12.82	73.2108	73.6889	73.2108	0.00
11/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	1951	2	2	2	0.00
11/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	1910	2	2	2	0.00
11/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	1930	2	2	2	0.00
11/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5725	6	6	6	0.00
11/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5764	6	6	6	0.00
11/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5687	6	6	6	0.00
11/07/2023	R248 On 02-May-24			Bond Future	12.93	70.4255	70.9146	70.4255	13,000.00
11/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1252	1	1	1	0.00
11/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1228	1	1	1	0.00
11/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1240	1	1	1	0.00
11/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	9827	10	10	10	0.00
11/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9934	10	10	10	0.00
11/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	9880	10	10	10	0.00
11/07/2023	R248 On 01-August-24			Bond Future	13.04	72.0327	72.5331	72.0327	0.00
11/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	2866	3	3	3	0.00
11/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	2824	3	3	3	0.00
11/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	2845	3	3	3	0.00
11/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6892	7	7	7	0.00
11/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6929	7	7	7	0.00
11/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6856	7	7	7	0.00