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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/10/2023 TO: 09/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	2025 On 02-November-23			Bond Future	172.67	172.6721	172.6693	172.6721	4,757.00
09/10/2023	2025 On 01-February-24			Bond Future	174.74	174.7426	174.7397	174.7426	8,038.00
09/10/2023	2025 On 02-May-24			Bond Future	178.71	178.7172	178.7143	178.7172	0.00
09/10/2023	2025 On 01-August-24			Bond Future	181.00	181.0060	181.0031	181.0060	0.00
09/10/2023	2025 On 07-November-24			Bond Future	185.38	185.3845	185.3822	185.3845	0.00
09/10/2023	2029 On 02-November-23			Bond Future	124.78	124.7238	124.7771	124.7238	1,782.00
09/10/2023	2029 On 01-February-24			Bond Future	127.57	127.5143	127.5687	127.5143	2,664.00
09/10/2023	2029 On 02-May-24			Bond Future	129.10	129.0491	129.1049	129.0491	0.00
09/10/2023	2029 On 01-August-24			Bond Future	132.09	132.0287	132.0860	132.0287	0.00
09/10/2023	2029 On 07-November-24			Bond Future	133.88	133.8220	133.8815	133.8220	0.00
09/10/2023	2030 On 02-November-23			Bond Future	10.93	89.0875	89.1128	89.0875	50,906.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	512	1	1	1	0.00
09/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	531	1	1	1	0.00
09/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	494	1	0	1	0.00
09/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1	0	0	0	800.00
09/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2687	3	3	3	0.00
09/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
09/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
09/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	50	0	0	0	500.00
09/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2207	2	2	2	0.00
09/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	226	0	0	0	500.00
09/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1243	1	1	1	500.00
09/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5241	5	5	5	0.00
09/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	20	0	0	0	500.00
09/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	494	1	0	1	0.00
09/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1516	2	2	2	0.00
09/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4377	4	4	4	0.00
09/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	223	0	0	0	500.00
09/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2298	2	2	2	0.00
09/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3605	4	4	4	0.00
09/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	153	0	0	0	800.00
09/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5773	6	6	6	0.00
09/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1043	1	1	1	0.00
09/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	998	1	1	1	0.00
09/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1020	1	1	1	0.00
09/10/2023	2030 On 01-February-24			Bond Future	11.04	87.0529	87.0787	87.0529	46,452.00
09/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	260	0	0	0	400.00
09/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2412	2	2	2	0.00
09/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	430	0	0	0	1,360.00
09/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	519	1	1	1	400.00
09/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4601	5	5	5	0.00
09/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2533	3	3	3	0.00
09/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2508	3	3	3	0.00
09/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2557	3	3	3	0.00
09/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	803	1	1	1	500.00
09/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3882	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
09/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	407	0	0	0	500.00
09/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	584	1	1	1	200.00
09/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1734	2	2	2	0.00
09/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3565	4	4	4	0.00
09/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3853	4	4	4	0.00
09/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	472	0	0	0	500.00
09/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	728	1	1	1	500.00
09/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4677	5	5	5	0.00
09/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	817	1	1	1	200.00
09/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1882	2	2	2	700.00
09/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4124	4	4	4	0.00
09/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3398	3	3	3	0.00
09/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	720	1	1	1	500.00
09/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5072	5	5	5	0.00
09/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1261	1	1	1	0.00
09/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1289	1	1	1	0.00
09/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1275	1	1	1	0.00
09/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	543	1	1	1	400.00
09/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6282	6	6	6	0.00
09/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1347	1	1	1	1,360.00
09/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4927	5	5	5	0.00
09/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4432	4	4	4	0.00
09/10/2023	2030 On 02-May-24			Bond Future	11.14	89.0123	89.0387	89.0123	0.00
09/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	650	1	1	1	0.00
09/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	644	1	1	1	0.00
09/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	657	1	1	1	0.00
09/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5456	5	5	5	0.00
09/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1761	2	2	2	1,080.00
09/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	552	1	1	1	1,000.00
09/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	908	1	1	1	1,000.00
09/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4242	4	4	4	0.00
09/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2312	2	2	2	500.00
09/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7733	8	8	8	0.00
09/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1454	1	1	1	500.00
09/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2407	2	2	2	0.00

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09/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	500	1	0	1	500.00
09/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3481	4	3	4	0.00
09/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1279	1	1	1	1,000.00
09/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6443	6	6	6	0.00
09/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4761	5	5	5	0.00
09/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	908	1	1	1	1,080.00
09/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3009	3	3	3	0.00
09/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5848	6	6	6	0.00
09/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5917	6	6	6	0.00
09/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5882	6	6	6	0.00
09/10/2023	2030 On 01-August-24			Bond Future	11.26	87.0413	87.0684	87.0413	0.00
09/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1308	1	1	1	0.00
09/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1295	1	1	1	0.00
09/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1320	1	1	1	0.00
09/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4576	5	5	5	0.00
09/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4628	5	5	5	0.00
09/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4602	5	5	5	0.00
09/10/2023	2030 On 07-November-24			Bond Future	11.40	89.1222	89.1503	89.1222	221.00
09/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1818	2	2	2	0.00
09/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1833	2	2	2	0.00
09/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1804	2	2	2	0.00
09/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4157	4	4	4	0.00
09/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4113	4	4	4	0.00
09/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4135	4	4	4	0.00
09/10/2023	2032 On 02-November-23			Bond Future	11.81	82.1642	82.1937	82.1642	127,934.00
09/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	32	0	0	0	0.00
09/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	29	0	0	0	0.00
09/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	35	0	0	0	0.00
09/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
09/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
09/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	392	0	0	0	0.00
09/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
09/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
09/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	773	1	1	1	0.00

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09/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	51	0	0	0	0.00
09/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
09/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	241	0	0	0	0.00
09/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
09/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	6	0	0	0	500.00
09/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2300	2	2	2	0.00
09/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1095	1	1	1	0.00
09/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	278	0	0	0	500.00
09/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3389	3	3	3	0.00
09/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5840	6	6	6	0.00
09/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1677	2	2	2	500.00
09/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2524	3	3	3	500.00
09/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5242	5	5	5	0.00
09/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	912	1	1	1	500.00
09/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3820	4	4	4	500.00
09/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5890	6	6	6	0.00
09/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1362	1	1	1	15,500.00
09/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7052	7	7	7	0.00
09/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4551	5	5	5	0.00
09/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2699	3	3	3	0.00
09/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2788	3	3	3	0.00
09/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2743	3	3	3	0.00
09/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	687	1	1	1	0.00
09/10/2023	2032 On 01-February-24			Bond Future	11.94	83.9822	84.0123	83.9822	56,269.00
09/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	412	0	0	0	1,200.00
09/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4052	4	4	4	0.00
09/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	114	0	0	0	1,200.00
09/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1924	2	2	2	0.00
09/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1947	2	2	2	0.00
09/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1902	2	2	2	0.00
09/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	687	1	1	1	500.00
09/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4401	4	4	4	0.00
09/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	314	0	0	0	500.00
09/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	425	0	0	0	200.00
09/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1728	2	2	2	0.00

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09/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3682	4	4	4	0.00
09/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1212	1	1	1	200.00
09/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5805	6	6	6	0.00
09/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2562	3	3	3	200.00
09/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4579	5	5	5	0.00
09/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	953	1	1	1	500.00
09/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6623	7	7	7	0.00
09/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2374	2	2	2	0.00
09/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2329	2	2	2	0.00
09/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2351	2	2	2	0.00
09/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5890	6	6	6	0.00
09/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9340	9	9	9	0.00
09/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1070	1	1	1	1,200.00
09/10/2023	2032 On 02-May-24			Bond Future	12.06	81.7099	81.7407	81.7099	0.00
09/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	635	1	1	1	0.00
09/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	642	1	1	1	0.00
09/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	628	1	1	1	0.00
09/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	664	1	1	1	500.00
09/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1113	1	1	1	500.00
09/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5923	6	6	6	0.00
09/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6458	6	6	6	0.00
09/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	514	1	1	1	1,000.00
09/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	883	1	1	1	1,000.00
09/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5067	5	5	5	0.00
09/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	708	1	1	1	1,550.00
09/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1445	1	1	1	1,550.00
09/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7178	7	7	7	0.00
09/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1521	2	2	2	1,000.00
09/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6350	6	6	6	0.00
09/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8395	8	8	8	0.00
09/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1092	1	1	1	1,550.00
09/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4627	5	5	5	0.00
09/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1238	1	1	1	500.00
09/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5498	6	5	6	0.00
09/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7423	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
09/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7630	8	8	8	0.00
09/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7547	8	8	8	0.00
09/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7589	8	8	8	0.00
09/10/2023	2032 On 01-August-24			Bond Future	12.19	83.5778	83.6093	83.5778	0.00
09/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1344	1	1	1	0.00
09/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1355	1	1	1	0.00
09/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1332	1	1	1	0.00
09/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6007	6	6	6	0.00
09/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5939	6	6	6	0.00
09/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5973	6	6	6	0.00
09/10/2023	2032 On 07-November-24			Bond Future	12.35	81.4087	81.4412	81.4087	243.00
09/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5989	6	6	6	0.00
09/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2020	2	2	2	1,615.00
09/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1772	2	2	2	0.00
09/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1759	2	2	2	0.00
09/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1785	2	2	2	0.00
09/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5461	5	5	5	0.00
09/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5522	6	6	6	0.00
09/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5491	6	5	6	0.00
09/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1973	2	2	2	1,615.00
09/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5043	5	5	5	0.00
09/10/2023	2033 On 02-November-23			Bond Future	117.05	116.9259	117.0450	116.9259	1,771.00
09/10/2023	2033 On 01-February-24			Bond Future	119.66	119.5419	119.6636	119.5419	6,284.00
09/10/2023	2033 On 02-May-24			Bond Future	120.92	120.8001	120.9247	120.8001	0.00
09/10/2023	2033 On 01-August-24			Bond Future	123.72	123.5893	123.7169	123.5893	0.00
09/10/2023	2033 On 07-November-24			Bond Future	125.21	125.0802	125.2112	125.0802	0.00
09/10/2023	2037 On 02-November-23			Bond Future	12.74	75.5450	75.4761	75.5450	45,966.00
09/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	4	0	0	0	0.00
09/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	5	0	0	0	0.00
09/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	4	0	0	0	0.00
09/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5501	6	6	6	0.00
09/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	575	1	1	1	731.00
09/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	73	0	0	0	731.00
09/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3819	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
09/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	36	0	0	0	731.00
09/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1684	2	2	2	0.00
09/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6355	6	6	6	0.00
09/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6242	6	6	6	0.00
09/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6299	6	6	6	0.00
09/10/2023	2037 On 01-February-24			Bond Future	12.87	72.9603	72.8899	72.9603	111,306.00
09/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1156	1	1	1	0.00
09/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1139	1	1	1	0.00
09/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1174	1	1	1	0.00
09/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5779	6	6	6	0.00
09/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2531	3	3	3	0.00
09/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	800	1	1	1	2,500.00
09/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2251	2	2	2	2,500.00
09/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4820	5	5	5	0.00
09/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	829	1	1	1	2,500.00
09/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3928	4	4	4	0.00
09/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3997	4	4	4	0.00
09/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3963	4	4	4	0.00
09/10/2023	2037 On 02-May-24			Bond Future	13.01	74.6025	74.5305	74.6025	0.00
09/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	578	1	1	1	0.00
09/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	570	1	1	1	0.00
09/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	585	1	1	1	0.00
09/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8768	9	9	9	0.00
09/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8866	9	9	9	0.00
09/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8817	9	9	9	0.00
09/10/2023	2037 On 01-August-24			Bond Future	13.15	72.0516	71.9780	72.0516	0.00
09/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3761	4	4	4	0.00
09/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5585	6	6	6	0.00
09/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1587	2	2	2	0.00
09/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1574	2	2	2	0.00
09/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1601	2	2	2	1,383.00
09/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6817	7	7	7	0.00
09/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6895	7	7	7	0.00
09/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6856	7	7	7	0.00
09/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2505	2	3	2	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3673	4	4	4	1,383.00
09/10/2023	2037 On 07-November-24			Bond Future	13.31	73.7728	73.6978	73.7728	469.00
09/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2418	2	2	2	0.00
09/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2437	2	2	2	0.00
09/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2400	2	2	2	0.00
09/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5995	6	6	6	0.00
09/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5932	6	6	6	0.00
09/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5964	6	6	6	0.00
09/10/2023	2038 On 02-November-23			Bond Future	126.52	126.3542	126.5235	126.3542	2,726.00
09/10/2023	2038 On 01-February-24			Bond Future	127.34	127.1645	127.3375	127.1645	1,961.00
09/10/2023	2038 On 02-May-24			Bond Future	130.23	130.0569	130.2339	130.0569	0.00
09/10/2023	2038 On 01-August-24			Bond Future	131.17	130.9923	131.1734	130.9923	0.00
09/10/2023	2038 On 07-November-24			Bond Future	134.35	134.1600	134.3460	134.1600	0.00
09/10/2023	2040 On 02-November-23			Bond Future	12.94	75.9166	75.8978	75.9166	33,063.00
09/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4860	5	5	5	0.00
09/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1583	2	2	2	0.00
09/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	1	0	0	0	0.00
09/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1	0	0	0	0.00
09/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	1	0	0	0	0.00
09/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	38	0	0	0	225.00
09/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1183	1	1	1	0.00
09/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1	0	0	0	875.00
09/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	6	0	0	0	128.00
09/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	394	0	0	0	128.00
09/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3705	4	4	4	0.00
09/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	170	0	0	0	128.00
09/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2244	2	2	2	0.00
09/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6459	6	6	6	0.00
09/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4714	5	5	5	0.00
09/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8294	8	8	8	0.00
09/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1043	1	1	1	875.00
09/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7674	8	8	8	0.00
09/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7797	8	8	8	0.00
09/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7736	8	8	8	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
09/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	764	1	1	1	1,100.00
09/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	75	0	0	0	1,100.00
09/10/2023	2040 On 01-February-24			Bond Future	13.08	73.0899	73.0706	73.0899	118,488.00
09/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	901	1	1	1	0.00
09/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	916	1	1	1	0.00
09/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	886	1	1	1	0.00
09/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4942	5	5	5	0.00
09/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4859	5	5	5	0.00
09/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4900	5	5	5	0.00
09/10/2023	2040 On 02-May-24			Bond Future	13.22	74.7349	74.7153	74.7349	0.00
09/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	574	1	1	1	0.00
09/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	581	1	1	1	0.00
09/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	566	1	1	1	0.00
09/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9606	10	10	10	0.00
09/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9499	9	9	9	0.00
09/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9552	10	10	10	0.00
09/10/2023	2040 On 01-August-24			Bond Future	13.36	71.9366	71.9166	71.9366	0.00
09/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1734	2	2	2	0.00
09/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1749	2	2	2	0.00
09/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1719	2	2	2	0.00
09/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7230	7	7	7	0.00
09/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7147	7	7	7	0.00
09/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7188	7	7	7	0.00
09/10/2023	2040 On 07-November-24			Bond Future	13.52	73.6547	73.6345	73.6547	953.00
09/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2782	3	3	3	0.00
09/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2762	3	3	3	0.00
09/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2803	3	3	3	0.00
09/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6166	6	6	6	0.00
09/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6231	6	6	6	0.00
09/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6199	6	6	6	0.00
09/10/2023	2044 On 02-November-23			Bond Future	13.03	72.0590	72.0401	72.0590	49,026.00
09/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
09/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
09/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	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
09/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	474	1	0	1	0.00
09/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1005	1	1	1	0.00
09/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	12	0	0	0	5,860.00
09/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1150	1	1	1	6,375.00
09/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5774	6	6	6	0.00
09/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1956	2	2	2	5,860.00
09/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8542	9	9	9	0.00
09/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8415	8	8	8	0.00
09/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8478	8	8	8	0.00
09/10/2023	2044 On 01-February-24			Bond Future	13.16	69.2721	69.2527	69.2721	53,788.00
09/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2757	3	3	3	0.00
09/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	709	1	1	1	0.00
09/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	696	1	1	1	0.00
09/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	722	1	1	1	0.00
09/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5462	5	5	5	0.00
09/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5552	6	6	6	0.00
09/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5507	6	6	6	0.00
09/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2297	2	2	2	5,000.00
09/10/2023	2044 On 02-May-24			Bond Future	13.29	70.8312	70.8115	70.8312	0.00
09/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	545	1	1	1	0.00
09/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	537	1	1	1	0.00
09/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	552	1	1	1	0.00
09/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9689	10	10	10	0.00
09/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9798	10	10	10	0.00
09/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9743	10	10	10	0.00
09/10/2023	2044 On 01-August-24			Bond Future	13.43	68.0688	68.0487	68.0688	0.00
09/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1568	2	2	2	0.00
09/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1554	2	2	2	0.00
09/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1581	2	2	2	0.00
09/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7630	8	8	8	0.00
09/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7717	8	8	8	0.00
09/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7673	8	8	8	0.00
09/10/2023	2044 On 07-November-24			Bond Future	13.59	69.6944	69.6740	69.6944	0.00
09/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2800	3	3	3	0.00
09/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2759	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
09/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2779	3	3	3	0.00
09/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6232	6	6	6	0.00
09/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6265	6	6	6	0.00
09/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6200	6	6	6	0.00
09/10/2023	2046 On 02-November-23			Bond Future	108.05	108.0271	108.0480	108.0271	10,546.00
09/10/2023	2046 On 01-February-24			Bond Future	110.47	110.4439	110.4653	110.4439	10,593.00
09/10/2023	2046 On 02-May-24			Bond Future	110.83	110.8102	110.8325	110.8102	0.00
09/10/2023	2046 On 01-August-24			Bond Future	113.39	113.3687	113.3914	113.3687	0.00
09/10/2023	2046 On 07-November-24			Bond Future	113.93	113.9091	113.9333	113.9091	0.00
09/10/2023	2050 On 02-November-23			Bond Future	109.91	109.3387	109.9140	109.3387	9,770.00
09/10/2023	2050 On 01-February-24			Bond Future	110.13	109.5373	110.1256	109.5373	9,695.00
09/10/2023	2050 On 02-May-24			Bond Future	112.63	112.0289	112.6304	112.0289	0.00
09/10/2023	2050 On 01-August-24			Bond Future	112.93	112.3112	112.9272	112.3112	0.00
09/10/2023	2050 On 07-November-24			Bond Future	115.66	115.0268	115.6581	115.0268	0.00
09/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	AL37 On 02-November-23			Index Future	892.64	892.2650	892.6410	892.2650	0.00
09/10/2023	AL37 On 01-February-24			Index Future	912.39	912.0080	912.3910	912.0080	0.00
09/10/2023	AL37 On 02-May-24			Index Future	932.93	932.5380	932.9310	932.5380	0.00
09/10/2023	AL37 On 01-August-24			Index Future	954.27	953.8620	954.2660	953.8620	0.00
09/10/2023	AL37 On 07-November-24			Index Future	977.15	976.7290	977.1530	976.7290	0.00
09/10/2023	AL7T On 02-November-23			Index Future	998.98	998.9330	998.9760	998.9330	0.00
09/10/2023	AL7T On 01-February-24			Index Future	1021.08	1021.0360	1021.0790	1021.0360	0.00
09/10/2023	AL7T On 02-May-24			Index Future	1044.07	1044.0210	1044.0650	1044.0210	0.00
09/10/2023	AL7T On 01-August-24			Index Future	1067.94	1067.8940	1067.9420	1067.8940	0.00
09/10/2023	AL7T On 07-November-24			Index Future	1093.56	1093.4950	1093.5550	1093.4950	0.00
09/10/2023	ALBI On 02-November-23			Index Future	876.27	876.2250	876.2710	876.2250	107.00
09/10/2023	ALBI On 01-February-24			Index Future	895.66	895.6130	895.6590	895.6130	17.00
09/10/2023	ALBI On 02-May-24			Index Future	915.82	915.7740	915.8230	915.7740	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
09/10/2023	ALBI On 01-August-24			Index Future	936.77	936.7140	936.7660	936.7140	0.00
09/10/2023	ALBI On 07-November-24			Index Future	959.23	959.1710	959.2330	959.1710	0.00
09/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	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
09/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	ES33 On 02-November-23			Bond Future	13.24	70.0123	69.9563	70.0123	0.00
09/10/2023	ES33 On 01-February-24			Bond Future	13.42	71.5787	71.5214	71.5787	0.00
09/10/2023	ES33 On 02-May-24			Bond Future	13.59	69.4070	69.3485	69.4070	0.00
09/10/2023	ES33 On 01-August-24			Bond Future	13.76	71.0092	70.9493	71.0092	0.00
09/10/2023	ES33 On 07-November-24			Bond Future	13.98	68.9196	68.8586	68.9196	0.00
09/10/2023	ES42 On 02-November-23			Bond Future	13.70	65.6358	65.6205	65.6358	0.00
09/10/2023	ES42 On 01-February-24			Bond Future	13.86	67.1043	67.0886	67.1043	0.00
09/10/2023	ES42 On 02-May-24			Bond Future	14.02	64.3678	64.3518	64.3678	0.00
09/10/2023	ES42 On 01-August-24			Bond Future	14.18	65.8533	65.8371	65.8533	0.00
09/10/2023	ES42 On 07-November-24			Bond Future	14.38	63.1743	63.1579	63.1743	0.00
09/10/2023	GOVI On 02-November-23			GOVI	863.54	863.4970	863.5430	863.4970	821.00
09/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	222570	22	22	22	0.00
09/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	222670	22	22	22	0.00
09/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	222770	22	22	22	0.00
09/10/2023	GOVI On 01-February-24			GOVI	882.65	882.6030	882.6500	882.6030	0.00
09/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	26700	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
09/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	26600	3	3	3	0.00
09/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	26500	3	3	3	0.00
09/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-May-24			GOVI	902.52	902.4710	902.5200	902.4710	0.00
09/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	484700	49	48	49	0.00
09/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	484600	49	48	49	0.00
09/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	484500	48	48	48	0.00
09/10/2023	GOVI On 01-August-24			GOVI	923.16	923.1070	923.1590	923.1070	0.00
09/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	202310	20	20	20	0.00
09/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	202210	20	20	20	0.00
09/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	202110	20	20	20	0.00
09/10/2023	GOVI On 07-November-24			GOVI	945.30	945.2380	945.3000	945.2380	0.00
09/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
09/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	35000	4	4	4	0.00
09/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	34900	4	3	4	0.00
09/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	34800	4	3	4	0.00
09/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2023	IGOV On 02-November-23			Index Future	328.39	328.0150	328.3870	328.0150	475.00
09/10/2023	IGOV On 01-February-24			Index Future	335.73	335.3540	335.7340	335.3540	0.00
09/10/2023	IGOV On 02-May-24			Index Future	343.37	342.9820	343.3710	342.9820	0.00
09/10/2023	IGOV On 01-August-24			Index Future	351.30	350.9010	351.3010	350.9010	0.00
09/10/2023	IGOV On 07-November-24			Index Future	359.81	359.3950	359.8080	359.3950	0.00
09/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
09/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.37	91.6400	91.6350	91.6400	0.00
09/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.40	91.6100	91.6000	91.6100	0.00
09/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.55	91.4300	91.4550	91.4300	0.00
09/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.55	91.4300	91.4500	91.4300	0.00
09/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.60	91.3600	91.4000	91.3600	0.00
09/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.60	91.3600	91.4050	91.3600	0.00
09/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.55	91.4100	91.4500	91.4100	0.00
09/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.42	91.5000	91.5800	91.5000	0.00
09/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.32	91.5700	91.6800	91.5700	0.00
09/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.26	91.6500	91.7450	91.6500	0.00
09/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.21	91.6900	91.7900	91.6900	0.00
09/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.26	91.6000	91.7400	91.6000	0.00
09/10/2023	R035 On 02-November-23			Bond Future	12.44	80.3670	80.2979	80.3670	132,406.00
09/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	62	0	0	0	6,500.00
09/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	12	0	0	0	0.00
09/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	11	0	0	0	0.00
09/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	12	0	0	0	0.00
09/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	2	0	0	0	400.00
09/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2397	3	2	3	0.00
09/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
09/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	598	1	1	1	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5553	6	6	6	0.00
09/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	77	0	0	0	731.00
09/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	33	0	0	0	731.00
09/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1616	2	2	2	0.00
09/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3727	4	4	4	0.00
09/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7089	7	7	7	0.00
09/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	361	0	0	0	400.00
09/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10008	10	10	10	0.00
09/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5357	5	5	5	0.00
09/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5466	5	5	5	0.00
09/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5411	5	5	5	0.00
09/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3928	4	4	4	0.00
09/10/2023	R035 On 01-February-24			Bond Future	12.58	82.1452	82.0747	82.1452	32,016.00
09/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	76	0	0	0	400.00
09/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	231	0	0	0	400.00
09/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5159	5	5	5	0.00
09/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1438	1	1	1	0.00
09/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1459	2	1	2	0.00
09/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1419	1	1	1	0.00
09/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3431	3	3	3	0.00
09/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3369	3	3	3	0.00
09/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3400	3	3	3	0.00
09/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	968	1	1	1	400.00
09/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7952	8	8	8	0.00
09/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10687	11	11	11	0.00
09/10/2023	R035 On 02-May-24			Bond Future	12.71	79.4809	79.4088	79.4809	0.00
09/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	623	1	1	1	0.00
09/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	607	1	1	1	0.00
09/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	615	1	1	1	0.00
09/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8463	8	8	8	0.00
09/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8511	8	9	8	0.00
09/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8416	8	8	8	0.00
09/10/2023	R035 On 01-August-24			Bond Future	12.84	81.2979	81.2242	81.2979	0.00
09/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1538	2	2	2	0.00
09/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1552	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
09/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1525	2	2	2	0.00
09/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6768	7	7	7	0.00
09/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6690	7	7	7	0.00
09/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6729	7	7	7	0.00
09/10/2023	R035 On 07-November-24			Bond Future	13.01	78.7245	78.6493	78.7245	0.00
09/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2110	2	2	2	0.00
09/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2093	2	2	2	0.00
09/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2127	2	2	2	0.00
09/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6082	6	6	6	0.00
09/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6147	6	6	6	0.00
09/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6114	6	6	6	0.00
09/10/2023	R053 On 02-November-23			Bond Future	12.89	91.6327	91.6074	91.6327	5,189.00
09/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1252	1	1	1	0.00
09/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1220	1	1	1	0.00
09/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1187	1	1	1	0.00
09/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1747	2	2	2	0.00
09/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1710	2	2	2	0.00
09/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1673	2	2	2	0.00
09/10/2023	R053 On 01-February-24			Bond Future	13.02	93.6602	93.6343	93.6602	0.00
09/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3103	3	3	3	0.00
09/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3034	3	3	3	0.00
09/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3069	3	3	3	0.00
09/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3663	4	4	4	0.00
09/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3696	4	4	4	0.00
09/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3629	4	4	4	0.00
09/10/2023	R053 On 02-May-24			Bond Future	13.14	89.9028	89.8763	89.9028	0.00
09/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4011	4	4	4	0.00
09/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3977	4	4	4	0.00
09/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4046	4	4	4	0.00
09/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4746	5	5	5	0.00
09/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4812	5	5	5	0.00
09/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4779	5	5	5	0.00
09/10/2023	R053 On 01-August-24			Bond Future	13.27	91.9578	91.9308	91.9578	0.00
09/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4740	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
09/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4773	5	5	5	0.00
09/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4706	5	5	5	0.00
09/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5640	6	6	6	0.00
09/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5574	6	6	6	0.00
09/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5607	6	6	6	0.00
09/10/2023	R053 On 07-November-24			Bond Future	13.43	88.2825	88.2552	88.2825	0.00
09/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3889	4	4	4	0.00
09/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3916	4	4	4	0.00
09/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3861	4	4	4	0.00
09/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8108	8	8	8	0.00
09/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8024	8	8	8	0.00
09/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8066	8	8	8	0.00
09/10/2023	R186 On 02-November-23			Bond Future	9.47	106.6603	106.7036	106.6603	64,513.00
09/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	318	0	0	0	0.00
09/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	331	0	0	0	0.00
09/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	305	0	0	0	0.00
09/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	89	0	0	0	1,715.00
09/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2550	3	3	3	0.00
09/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	19	0	0	0	1,715.00
09/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	945	1	1	1	0.00
09/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	537	1	1	1	0.00
09/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	509	1	1	1	0.00
09/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	523	1	1	1	0.00
09/10/2023	R186 On 01-February-24			Bond Future	9.51	103.7104	103.7546	103.7104	72,761.00
09/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	915	1	1	1	0.00
09/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	901	1	1	1	0.00
09/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	928	1	1	1	0.00
09/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	911	1	1	1	0.00
09/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	935	1	1	1	0.00
09/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	923	1	1	1	0.00
09/10/2023	R186 On 02-May-24			Bond Future	9.55	106.0448	106.0901	106.0448	0.00
09/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	119	0	0	0	0.00
09/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	117	0	0	0	0.00
09/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	121	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
09/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2488	2	2	2	0.00
09/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1395	1	1	1	2,030.00
09/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	557	1	1	1	2,030.00
09/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	987	1	1	1	0.00
09/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3758	4	4	4	0.00
09/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3802	4	4	4	0.00
09/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3780	4	4	4	0.00
09/10/2023	R186 On 01-August-24			Bond Future	9.58	103.1583	103.2047	103.1583	0.00
09/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	454	0	0	0	0.00
09/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	448	0	0	0	0.00
09/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	459	0	0	0	0.00
09/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2340	2	2	2	0.00
09/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2373	2	2	2	0.00
09/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2357	2	2	2	0.00
09/10/2023	R186 On 07-November-24			Bond Future	9.66	105.6253	105.6732	105.6253	4,834.00
09/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	843	1	1	1	0.00
09/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	834	1	1	1	0.00
09/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	851	1	1	1	0.00
09/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1824	2	2	2	0.00
09/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1845	2	2	2	0.00
09/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1834	2	2	2	0.00
09/10/2023	R197 On 02-November-23			Bond Future	342.25	342.2063	342.2482	342.2063	0.00
09/10/2023	R202 On 02-November-23			Bond Future	252.52	253.2999	252.5162	253.2999	4,558.00
09/10/2023	R202 On 01-February-24			Bond Future	253.19	253.9950	253.1937	253.9950	5,070.00
09/10/2023	R202 On 02-May-24			Bond Future	258.95	259.7721	258.9528	259.7721	0.00
09/10/2023	R202 On 01-August-24			Bond Future	259.84	260.6749	259.8380	260.6749	0.00
09/10/2023	R202 On 07-November-24			Bond Future	266.12	266.9789	266.1230	266.9789	0.00
09/10/2023	R209 On 02-November-23			Bond Future	12.50	61.8213	61.7602	61.8213	18,110.00
09/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	4	0	0	0	0.00
09/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	4	0	0	0	0.00
09/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	4	0	0	0	0.00
09/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5380	5	5	5	0.00
09/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5479	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
09/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5429	5	5	5	0.00
09/10/2023	R209 On 01-February-24			Bond Future	12.62	63.1892	63.1267	63.1892	10,212.00
09/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1091	1	1	1	0.00
09/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1108	1	1	1	0.00
09/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1075	1	1	1	0.00
09/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3297	3	3	3	0.00
09/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3238	3	3	3	0.00
09/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3268	3	3	3	0.00
09/10/2023	R209 On 02-May-24			Bond Future	12.74	61.4579	61.3941	61.4579	0.00
09/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	498	1	0	1	0.00
09/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	505	1	1	1	0.00
09/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	492	1	0	1	0.00
09/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7754	8	8	8	0.00
09/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7667	8	8	8	0.00
09/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7710	8	8	8	0.00
09/10/2023	R209 On 01-August-24			Bond Future	12.86	62.8629	62.7976	62.8629	0.00
09/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1331	1	1	1	0.00
09/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1342	1	1	1	0.00
09/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1319	1	1	1	0.00
09/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6116	6	6	6	0.00
09/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6046	6	6	6	0.00
09/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6081	6	6	6	0.00
09/10/2023	R209 On 07-November-24			Bond Future	13.01	61.2087	61.1421	61.2087	101.00
09/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1991	2	2	2	0.00
09/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2007	2	2	2	0.00
09/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1975	2	2	2	0.00
09/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5410	5	5	5	0.00
09/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5352	5	5	5	0.00
09/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5381	5	5	5	0.00
09/10/2023	R210 On 02-November-23			Bond Future	226.32	226.2856	226.3246	226.2856	246.00
09/10/2023	R210 On 01-February-24			Bond Future	231.39	231.3483	231.3881	231.3483	501.00
09/10/2023	R210 On 02-May-24			Bond Future	233.40	233.3576	233.3988	233.3576	0.00
09/10/2023	R210 On 01-August-24			Bond Future	238.79	238.7455	238.7879	238.7455	0.00
09/10/2023	R210 On 07-November-24			Bond Future	241.23	241.1838	241.2287	241.1838	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
09/10/2023	R213 On 02-November-23			Bond Future	11.49	79.4717	79.4985	79.4717	16,030.00
09/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	199	0	0	0	0.00
09/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	209	0	0	0	0.00
09/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	188	0	0	0	0.00
09/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4886	5	5	5	0.00
09/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	63	0	0	0	731.00
09/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	719	1	1	1	731.00
09/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2372	2	2	2	0.00
09/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	37	0	0	0	731.00
09/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	908	1	1	1	0.00
09/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1768	2	2	2	0.00
09/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1704	2	2	2	0.00
09/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1736	2	2	2	0.00
09/10/2023	R213 On 01-February-24			Bond Future	11.61	81.2302	81.2575	81.2302	11,429.00
09/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2128	2	2	2	0.00
09/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2105	2	2	2	0.00
09/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2150	2	2	2	0.00
09/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1704	2	2	2	0.00
09/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1739	2	2	2	0.00
09/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1722	2	2	2	0.00
09/10/2023	R213 On 02-May-24			Bond Future	11.72	79.4988	79.5268	79.4988	0.00
09/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	600	1	1	1	0.00
09/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	594	1	1	1	0.00
09/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	607	1	1	1	0.00
09/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6488	7	6	7	0.00
09/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6561	7	7	7	0.00
09/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6524	7	7	7	0.00
09/10/2023	R213 On 01-August-24			Bond Future	11.84	81.3163	81.3450	81.3163	0.00
09/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1318	1	1	1	0.00
09/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1307	1	1	1	0.00
09/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1328	1	1	1	0.00
09/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5121	5	5	5	0.00
09/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5181	5	5	5	0.00
09/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5151	5	5	5	0.00
09/10/2023	R213 On 07-November-24			Bond Future	12.00	79.6988	79.7284	79.6988	0.00

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09/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1800	2	2	2	0.00
09/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1785	2	2	2	0.00
09/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1814	2	2	2	0.00
09/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4735	5	5	5	0.00
09/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4784	5	5	5	0.00
09/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4759	5	5	5	0.00
09/10/2023	R214 On 02-November-23			Bond Future	12.84	57.5587	57.5425	57.5587	19,961.00
09/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1	0	0	0	0.00
09/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1	0	0	0	0.00
09/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
09/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6612	7	7	7	0.00
09/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6717	7	7	7	0.00
09/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6664	7	7	7	0.00
09/10/2023	R214 On 01-February-24			Bond Future	12.97	58.8323	58.8157	58.8323	6,375.00
09/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	661	1	1	1	0.00
09/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	673	1	1	1	0.00
09/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	649	1	1	1	0.00
09/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4441	4	4	4	0.00
09/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4368	4	4	4	0.00
09/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4404	4	4	4	0.00
09/10/2023	R214 On 02-May-24			Bond Future	13.09	56.8510	56.8341	56.8510	0.00
09/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	462	0	0	0	0.00
09/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	469	0	0	0	0.00
09/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	456	0	0	0	0.00
09/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8178	8	8	8	0.00
09/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8086	8	8	8	0.00
09/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8132	8	8	8	0.00
09/10/2023	R214 On 01-August-24			Bond Future	13.20	58.1507	58.1334	58.1507	0.00
09/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1424	1	1	1	0.00
09/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1436	1	1	1	0.00
09/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1412	1	1	1	0.00
09/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6116	6	6	6	0.00
09/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6045	6	6	6	0.00
09/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6080	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
09/10/2023	R214 On 07-November-24			Bond Future	13.35	56.2326	56.2151	56.2326	0.00
09/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2216	2	2	2	0.00
09/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2233	2	2	2	0.00
09/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2199	2	2	2	0.00
09/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5466	5	5	5	0.00
09/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5409	5	5	5	0.00
09/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5438	5	5	5	0.00
09/10/2023	R248 On 02-November-23			Bond Future	12.93	70.8272	70.8079	70.8272	63,022.00
09/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1	0	0	0	0.00
09/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1	0	0	0	0.00
09/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
09/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	285	0	0	0	207.00
09/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3596	4	4	4	0.00
09/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	6	0	0	0	207.00
09/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2663	3	3	3	0.00
09/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6557	7	7	7	0.00
09/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	191	0	0	0	207.00
09/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8669	9	9	9	0.00
09/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8538	9	9	9	0.00
09/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8603	9	9	9	0.00
09/10/2023	R248 On 01-February-24			Bond Future	13.06	72.3944	72.3746	72.3944	171,511.00
09/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2630	3	3	3	0.00
09/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5257	5	5	5	0.00
09/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	678	1	1	1	0.00
09/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	689	1	1	1	0.00
09/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	667	1	1	1	0.00
09/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	871	1	1	1	100.00
09/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	194	0	0	0	1,000.00
09/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3448	3	3	3	0.00
09/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1881	2	2	2	1,000.00
09/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5097	5	5	5	0.00
09/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9359	9	9	9	0.00
09/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5836	6	6	6	0.00
09/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5739	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
09/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5787	6	6	6	0.00
09/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1120	1	1	1	1,100.00
09/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2445	2	2	2	1,100.00
09/10/2023	R248 On 02-May-24			Bond Future	13.19	69.5742	69.5540	69.5742	0.00
09/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	493	1	0	1	0.00
09/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	500	1	1	1	0.00
09/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	486	1	0	1	0.00
09/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10553	11	11	11	0.00
09/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10435	10	10	10	0.00
09/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10494	10	10	10	0.00
09/10/2023	R248 On 01-August-24			Bond Future	13.31	71.1646	71.1441	71.1646	13,000.00
09/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1803	2	2	2	0.00
09/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1818	2	2	2	0.00
09/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1787	2	2	2	0.00
09/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7282	7	7	7	0.00
09/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7197	7	7	7	0.00
09/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7239	7	7	7	0.00
09/10/2023	R248 On 07-November-24			Bond Future	13.47	68.4119	68.3911	68.4119	0.00
09/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2872	3	3	3	0.00
09/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2893	3	3	3	0.00
09/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2852	3	3	3	0.00
09/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6418	6	6	6	0.00
09/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6351	6	6	6	0.00
09/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6384	6	6	6	0.00
09/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00