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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	2025 On 02-February-23			Bond Future	166.26	166.2258	166.2605	166.2258	6,568.00
09/01/2023	2025 On 04-May-23			Bond Future	169.52	169.4838	169.5181	169.4838	0.00
09/01/2023	2025 On 03-August-23			Bond Future	171.30	171.2652	171.2992	171.2652	0.00
09/01/2023	2025 On 02-November-23			Bond Future	174.79	174.7516	174.7864	174.7516	0.00
09/01/2023	2025 On 01-February-24			Bond Future	176.58	176.5486	176.5842	176.5486	0.00
09/01/2023	2029 On 02-February-23			Bond Future	120.51	120.6787	120.5103	120.6787	1,476.00
09/01/2023	2029 On 04-May-23			Bond Future	121.58	121.7485	121.5760	121.7485	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
09/01/2023	2029 On 03-August-23			Bond Future	124.10	124.2809	124.1042	124.2809	0.00
09/01/2023	2029 On 02-November-23			Bond Future	125.30	125.4816	125.3014	125.4816	0.00
09/01/2023	2029 On 01-February-24			Bond Future	127.87	128.0581	127.8743	128.0581	0.00
09/01/2023	2030 On 02-February-23			Bond Future	9.80	90.1253	9.8021	90.1253	92,276.00
09/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
09/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	7	0	7	0	388.00
09/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7747	7	7747	7	5,000.00
09/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5937	5	5937	5	0.00
09/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6107	5	6107	5	0.00
09/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1477	1	1477	1	0.00
09/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	933	1	933	1	388.00
09/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1253	1	1253	1	0.00
09/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	828	0	828	0	0.00
09/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	4	0	4	0	0.00
09/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6909	6	6909	6	5,000.00
09/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1412	1	1412	1	0.00
09/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1444	1	1444	1	0.00
09/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	854	0	854	0	0.00
09/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	29	0	29	0	0.00
09/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	528	0	528	0	0.00
09/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1197	2	1197	2	102.00
09/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2905	4	2905	4	0.00
09/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	610	1	610	1	102.00
09/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	510	1	510	1	0.00
09/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	9	0	9	0	0.00
09/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3664	5	3664	5	0.00
09/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3471	5	3471	5	0.00
09/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	17	0	17	0	388.00
09/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4802	6	4802	6	0.00
09/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	885	2	885	2	0.00
09/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	803	1	803	1	0.00
09/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	863	2	863	2	0.00
09/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	537	1	537	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
09/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	523	1	523	1	0.00
09/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	19	0	19	0	0.00
09/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	5	0	5	0	0.00
09/01/2023	2030 On 04-May-23			Bond Future	9.90	91.8700	9.9020	91.8700	0.00
09/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11240	10	11240	10	0.00
09/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7672	7	7672	7	0.00
09/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9254	8	9254	8	0.00
09/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10979	10	10979	10	0.00
09/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3852	3	3852	3	0.00
09/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1421	1	1421	1	150.00
09/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4207	3	4207	3	350.00
09/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6632	6	6632	6	0.00
09/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3480	3	3480	3	479.00
09/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3789	3	3789	3	0.00
09/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3820	3	3820	3	0.00
09/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1586	1	1586	1	479.00
09/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1807	1	1807	1	388.00
09/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2312	2	2312	2	1,080.00
09/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	684	0	684	0	388.00
09/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4759	6	4759	6	0.00
09/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2900	4	2900	4	0.00
09/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1868	2	1868	2	0.00
09/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2364	3	2364	3	0.00
09/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2649	3	2649	3	0.00
09/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1021	1	1021	1	0.00
09/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1033	1	1033	1	0.00
09/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1163	2	1163	2	0.00
09/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	381	1	381	1	150.00
09/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	886	1	886	1	0.00
09/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1009	1	1009	1	0.00
09/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	78	0	78	0	479.00
09/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	157	0	157	0	1,080.00
09/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	268	0	268	0	388.00

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09/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	68	0	68	0	350.00
09/01/2023	2030 On 03-August-23			Bond Future	9.99	89.7522	9.9858	89.7522	0.00
09/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10870	10	10870	10	0.00
09/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6623	6	6623	6	0.00
09/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11911	11	11911	11	0.00
09/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6556	6	6556	6	0.00
09/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3647	3	3647	3	1,012.00
09/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4361	4	4361	4	350.00
09/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6590	6	6590	6	0.00
09/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	811	1	811	1	0.00
09/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1492	2	1492	2	0.00
09/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	825	1	825	1	0.00
09/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	171	0	171	0	350.00
09/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1844	2	1844	2	0.00
09/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	250	0	250	0	1,012.00
09/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	818	1	818	1	0.00
09/01/2023	2030 On 02-November-23			Bond Future	10.08	91.5583	10.0762	91.5583	0.00
09/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4869	4	4869	4	0.00
09/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4841	4	4841	4	0.00
09/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4812	4	4812	4	0.00
09/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1784	2	1784	2	0.00
09/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1771	2	1771	2	0.00
09/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1759	2	1759	2	0.00
09/01/2023	2030 On 01-February-24			Bond Future	10.17	89.4123	10.1725	89.4123	0.00
09/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6271	5	6271	5	0.00
09/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6242	5	6242	5	0.00
09/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6301	5	6301	5	0.00
09/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1516	2	1516	2	0.00
09/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1535	2	1535	2	0.00
09/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1525	2	1525	2	0.00
09/01/2023	2032 On 02-February-23			Bond Future	10.39	89.1464	10.3947	89.1464	112,014.00
09/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	1	0	1	0	454.00
09/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11436	10	11436	10	0.00

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09/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7282	6	7282	6	0.00
09/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	938	0	938	0	0.00
09/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	967	0	967	0	0.00
09/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	413	0	413	0	0.00
09/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	721	0	721	0	8,000.00
09/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	3	0	3	0	500.00
09/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	105	0	105	0	750.00
09/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5675	4	5675	4	0.00
09/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6575	5	6575	5	0.00
09/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1315	1	1315	1	0.00
09/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1935	1	1935	1	750.00
09/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5438	4	5438	4	0.00
09/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	534	0	534	0	500.00
09/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	996	1	996	1	0.00
09/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	968	2	968	2	0.00
09/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1471	2	1471	2	0.00
09/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	50	0	50	0	8,000.00
09/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	486	1	486	1	0.00
09/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	757	1	757	1	454.00
09/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	24	0	24	0	0.00
09/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	43	0	43	0	8,000.00
09/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2682	4	2682	4	0.00
09/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5114	6	5114	6	0.00
09/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1228	2	1228	2	0.00
09/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1675	3	1675	3	454.00
09/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	992	2	992	2	0.00
09/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1016	2	1016	2	0.00
09/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	15	0	15	0	500.00
09/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	1	0	1	0	750.00
09/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6036	7	6036	7	0.00
09/01/2023	2032 On 04-May-23			Bond Future	10.50	86.7118	10.5011	86.7118	66,415.00
09/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3677	3	3677	3	0.00
09/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3644	3	3644	3	0.00

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09/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2873	2	2873	2	400.00
09/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13701	12	13701	12	0.00
09/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3710	3	3710	3	0.00
09/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5405	4	5405	4	400.00
09/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1717	2	1717	2	0.00
09/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	75	0	75	0	400.00
09/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2258	3	2258	3	0.00
09/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1753	2	1753	2	0.00
09/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1735	2	1735	2	0.00
09/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1035	1	1035	1	0.00
09/01/2023	2032 On 03-August-23			Bond Future	10.59	88.4961	10.5908	88.4961	2,600.00
09/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6975	6	6975	6	0.00
09/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7011	6	7011	6	0.00
09/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7047	6	7047	6	0.00
09/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7522	7	7522	7	5,000.00
09/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1184	2	1184	2	0.00
09/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1311	2	1311	2	0.00
09/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1321	2	1321	2	0.00
09/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1332	2	1332	2	0.00
09/01/2023	2032 On 02-November-23			Bond Future	10.69	86.1174	10.6946	86.1174	0.00
09/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5163	4	5163	4	0.00
09/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5133	4	5133	4	0.00
09/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5194	4	5194	4	0.00
09/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2539	3	2539	3	0.00
09/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2573	3	2573	3	0.00
09/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2556	3	2556	3	0.00
09/01/2023	2032 On 01-February-24			Bond Future	10.80	87.8657	10.8014	87.8657	0.00
09/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6831	6	6831	6	0.00
09/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6798	6	6798	6	0.00
09/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6765	6	6765	6	0.00
09/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	1961	2	1961	2	0.00
09/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	1949	2	1949	2	0.00
09/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	1937	2	1937	2	0.00

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09/01/2023	2033 On 02-February-23			Bond Future	116.77	116.7649	116.7697	116.7649	7,312.00
09/01/2023	2033 On 04-May-23			Bond Future	117.67	117.6674	117.6715	117.6674	0.00
09/01/2023	2033 On 03-August-23			Bond Future	120.12	120.1148	120.1183	120.1148	0.00
09/01/2023	2033 On 02-November-23			Bond Future	121.14	121.1403	121.1440	121.1403	0.00
09/01/2023	2033 On 01-February-24			Bond Future	123.63	123.6276	123.6316	123.6276	0.00
09/01/2023	2037 On 02-February-23			Bond Future	11.09	80.4818	11.0946	80.4818	132,188.00
09/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	1072	1	1072	1	0.00
09/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	1223	1	1223	1	577.00
09/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	1014	1	1014	1	0.00
09/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	1043	1	1043	1	0.00
09/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5148	4	5148	4	0.00
09/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1375	2	1375	2	0.00
09/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1407	2	1407	2	0.00
09/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1190	2	1190	2	0.00
09/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	83	0	83	0	577.00
09/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1343	2	1343	2	0.00
09/01/2023	2037 On 04-May-23			Bond Future	11.21	82.0400	11.2062	82.0400	0.00
09/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13398	12	13398	12	0.00
09/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3300	3	3300	3	0.00
09/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2405	2	2405	2	400.00
09/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4977	4	4977	4	400.00
09/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5616	5	5616	5	0.00
09/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3234	3	3234	3	0.00
09/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2186	2	2186	2	703.00
09/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3267	3	3267	3	0.00
09/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2652	3	2652	3	0.00
09/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3733	5	3733	5	0.00
09/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2677	3	2677	3	0.00
09/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3464	4	3464	4	0.00
09/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	197	0	197	0	400.00
09/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1660	2	1660	2	0.00
09/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1410	2	1410	2	703.00
09/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2626	3	2626	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
09/01/2023	2037 On 03-August-23			Bond Future	11.31	79.4695	11.3077	79.4695	0.00
09/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6881	6	6881	6	0.00
09/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6805	6	6805	6	0.00
09/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6843	6	6843	6	0.00
09/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2228	3	2228	3	0.00
09/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2244	3	2244	3	0.00
09/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2212	3	2212	3	0.00
09/01/2023	2037 On 02-November-23			Bond Future	11.41	81.0685	11.4119	81.0685	0.00
09/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4928	4	4928	4	0.00
09/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4960	4	4960	4	0.00
09/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4991	4	4991	4	0.00
09/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4138	5	4138	5	0.00
09/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4113	5	4113	5	0.00
09/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4088	5	4088	5	0.00
09/01/2023	2037 On 01-February-24			Bond Future	11.52	78.4590	11.5209	78.4590	0.00
09/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7449	6	7449	6	0.00
09/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7484	6	7484	6	0.00
09/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7519	7	7519	7	0.00
09/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3123	4	3123	4	0.00
09/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3140	4	3140	4	0.00
09/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3157	4	3157	4	0.00
09/01/2023	2038 On 02-February-23			Bond Future	129.28	129.2752	129.2807	129.2752	3,430.00
09/01/2023	2038 On 04-May-23			Bond Future	131.81	131.8092	131.8136	131.8092	1,583.00
09/01/2023	2038 On 03-August-23			Bond Future	132.59	132.5892	132.5929	132.5892	0.00
09/01/2023	2038 On 02-November-23			Bond Future	135.29	135.2881	135.2921	135.2881	0.00
09/01/2023	2038 On 01-February-24			Bond Future	136.05	136.0507	136.0547	136.0507	0.00
09/01/2023	2040 On 02-February-23			Bond Future	11.20	82.0813	11.2037	82.0813	136,563.00
09/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	15	0	15	0	0.00
09/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	19	0	19	0	388.00
09/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	1028	1	1028	1	0.00
09/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5479	4	5479	4	0.00
09/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	1000	1	1000	1	0.00
09/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	586	0	586	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
09/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6425	5	6425	5	0.00
09/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6592	5	6592	5	0.00
09/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	1058	1	1058	1	0.00
09/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	1277	1	1277	1	563.00
09/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	649	0	649	0	388.00
09/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2267	3	2267	3	0.00
09/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1367	2	1367	2	0.00
09/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	101	0	101	0	563.00
09/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1608	3	1608	3	0.00
09/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	50	0	50	0	388.00
09/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	55	0	55	0	0.00
09/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1682	3	1682	3	0.00
09/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1645	3	1645	3	0.00
09/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	6933	8	6933	8	0.00
09/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2407	4	2407	4	0.00
09/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7152	9	7152	9	0.00
09/01/2023	2040 On 04-May-23			Bond Future	11.31	83.6704	11.3126	83.6704	300.00
09/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12518	11	12518	11	0.00
09/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3800	3	3800	3	486.00
09/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	6099	5	6099	5	0.00
09/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3547	3	3547	3	0.00
09/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	653	0	653	0	388.00
09/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3583	3	3583	3	0.00
09/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1562	1	1562	1	486.00
09/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	2022	2	2022	2	388.00
09/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2322	2	2322	2	684.00
09/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3619	3	3619	3	0.00
09/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9403	8	9403	8	0.00
09/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	743	1	743	1	388.00
09/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2868	4	2868	4	0.00
09/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5445	7	5445	7	0.00
09/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	375	1	375	1	486.00
09/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1559	2	1559	2	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4171	5	4171	5	0.00
09/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4608	6	4608	6	0.00
09/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2896	4	2896	4	0.00
09/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8539	10	8539	10	0.00
09/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2924	4	2924	4	0.00
09/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2733	3	2733	3	0.00
09/01/2023	2040 On 03-August-23			Bond Future	11.41	80.8831	11.4118	80.8831	0.00
09/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7239	6	7239	6	0.00
09/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7279	6	7279	6	0.00
09/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7320	6	7320	6	0.00
09/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2383	3	2383	3	0.00
09/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2400	3	2400	3	0.00
09/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2418	3	2418	3	0.00
09/01/2023	2040 On 02-November-23			Bond Future	11.51	82.5106	11.5130	82.5106	0.00
09/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5211	4	5211	4	0.00
09/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5144	4	5144	4	0.00
09/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5177	4	5177	4	0.00
09/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4728	6	4728	6	0.00
09/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4671	5	4671	5	0.00
09/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4700	5	4700	5	0.00
09/01/2023	2040 On 01-February-24			Bond Future	11.62	79.6799	11.6188	79.6799	0.00
09/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7789	7	7789	7	0.00
09/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7752	7	7752	7	0.00
09/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7715	7	7715	7	0.00
09/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3529	4	3529	4	0.00
09/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3510	4	3510	4	0.00
09/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3491	4	3491	4	0.00
09/01/2023	2044 On 02-February-23			Bond Future	11.22	78.8935	11.2219	78.8935	83,071.00
09/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	282	0	282	0	2,500.00
09/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3723	3	3723	3	0.00
09/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	1151	1	1151	1	0.00
09/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	1280	1	1280	1	0.00
09/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	28	0	28	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
09/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	713	0	713	0	2,500.00
09/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	5078	4	5078	4	0.00
09/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4527	3	4527	3	0.00
09/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3463	2	3463	2	1,700.00
09/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	1119	1	1119	1	0.00
09/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	971	1	971	1	1,700.00
09/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	1089	1	1089	1	0.00
09/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1640	3	1640	3	0.00
09/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1603	3	1603	3	0.00
09/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	368	1	368	1	0.00
09/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	196	0	196	0	0.00
09/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	141	0	141	0	4,000.00
09/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2220	3	2220	3	0.00
09/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	315	1	315	1	2,500.00
09/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1426	2	1426	2	0.00
09/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6608	8	6608	8	0.00
09/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1794	3	1794	3	0.00
09/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1566	3	1566	3	0.00
09/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3544	5	3544	5	0.00
09/01/2023	2044 On 04-May-23			Bond Future	11.32	80.4210	11.3246	80.4210	0.00
09/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4899	4	4899	4	0.00
09/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5951	5	5951	5	0.00
09/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3659	3	3659	3	0.00
09/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	7053	6	7053	6	0.00
09/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3623	3	3623	3	0.00
09/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3587	3	3587	3	0.00
09/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3028	4	3028	4	0.00
09/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	2999	4	2999	4	0.00
09/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2178	3	2178	3	4,115.00
09/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1326	2	1326	2	1,500.00
09/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	2970	4	2970	4	0.00
09/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1702	2	1702	2	4,115.00
09/01/2023	2044 On 03-August-23			Bond Future	11.42	77.6921	11.4180	77.6921	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
09/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7200	6	7200	6	0.00
09/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	7119	6	7119	6	0.00
09/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7159	6	7159	6	0.00
09/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2596	3	2596	3	0.00
09/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2578	3	2578	3	0.00
09/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2560	3	2560	3	0.00
09/01/2023	2044 On 02-November-23			Bond Future	11.51	79.2553	11.5130	79.2553	0.00
09/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5167	4	5167	4	0.00
09/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5202	4	5202	4	0.00
09/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5235	4	5235	4	0.00
09/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	4872	6	4872	6	0.00
09/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	4902	6	4902	6	0.00
09/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	4931	6	4931	6	0.00
09/01/2023	2044 On 01-February-24			Bond Future	11.61	76.4837	11.6119	76.4837	0.00
09/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7692	7	7692	7	0.00
09/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7729	7	7729	7	0.00
09/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7766	7	7766	7	0.00
09/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	3682	4	3682	4	0.00
09/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	3702	4	3702	4	0.00
09/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	3722	4	3722	4	0.00
09/01/2023	2046 On 02-February-23			Bond Future	116.47	116.3676	116.4658	116.3676	13,798.00
09/01/2023	2046 On 04-May-23			Bond Future	116.71	116.6128	116.7121	116.6128	4,935.00
09/01/2023	2046 On 03-August-23			Bond Future	119.14	119.0387	119.1396	119.0387	0.00
09/01/2023	2046 On 02-November-23			Bond Future	119.48	119.3733	119.4761	119.3733	0.00
09/01/2023	2046 On 01-February-24			Bond Future	121.93	121.8240	121.9292	121.8240	0.00
09/01/2023	2050 On 02-February-23			Bond Future	117.47	117.8898	117.4710	117.8898	10,400.00
09/01/2023	2050 On 04-May-23			Bond Future	119.77	120.2004	119.7725	120.2004	3,472.00
09/01/2023	2050 On 03-August-23			Bond Future	120.08	120.5202	120.0826	120.5202	0.00
09/01/2023	2050 On 02-November-23			Bond Future	122.53	122.9734	122.5270	122.9734	0.00
09/01/2023	2050 On 01-February-24			Bond Future	122.80	123.2553	122.7996	123.2553	0.00
09/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	AL37 On 02-February-23			Index Future	870.13	863.9850	870.1320	863.9850	0.00
09/01/2023	AL37 On 04-May-23			Index Future	886.95	880.7050	886.9520	880.7050	0.00
09/01/2023	AL37 On 03-August-23			Index Future	905.17	898.8120	905.1740	898.8120	0.00
09/01/2023	AL37 On 02-November-23			Index Future	923.40	916.9060	923.3990	916.9060	0.00
09/01/2023	AL37 On 01-February-24			Index Future	942.16	935.5360	942.1640	935.5360	0.00
09/01/2023	AL7T On 02-February-23			Index Future	1013.02	999.8590	1013.0150	999.8590	0.00
09/01/2023	AL7T On 04-May-23			Index Future	1032.60	1019.2090	1032.5970	1019.2090	0.00
09/01/2023	AL7T On 03-August-23			Index Future	1053.81	1040.1630	1053.8120	1040.1630	0.00
09/01/2023	AL7T On 02-November-23			Index Future	1075.03	1061.1030	1075.0290	1061.1030	0.00
09/01/2023	AL7T On 01-February-24			Index Future	1096.88	1082.6640	1096.8760	1082.6640	0.00
09/01/2023	ALBI On 02-February-23			Index Future	885.79	873.3160	885.7880	873.3160	111.00
09/01/2023	ALBI On 04-May-23			Index Future	902.91	890.2170	902.9110	890.2170	0.00
09/01/2023	ALBI On 03-August-23			Index Future	921.46	908.5190	921.4620	908.5190	0.00
09/01/2023	ALBI On 02-November-23			Index Future	940.01	926.8080	940.0140	926.8080	0.00
09/01/2023	ALBI On 01-February-24			Index Future	959.12	945.6400	959.1170	945.6400	0.00
09/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2023	ES33 On 02-February-23			Bond Future	11.86	75.9740	11.8577	75.9740	350.00
09/01/2023	ES33 On 04-May-23			Bond Future	12.01	73.6690	12.0065	73.6690	0.00
09/01/2023	ES33 On 03-August-23			Bond Future	12.14	75.2021	12.1416	75.2021	0.00
09/01/2023	ES33 On 02-November-23			Bond Future	12.29	72.9380	12.2942	72.9380	0.00
09/01/2023	ES33 On 01-February-24			Bond Future	12.46	74.4345	12.4556	74.4345	0.00
09/01/2023	ES42 On 02-February-23			Bond Future	12.15	74.2499	12.1465	74.2499	4,195.00
09/01/2023	ES42 On 04-May-23			Bond Future	12.28	71.4424	12.2826	71.4424	0.00
09/01/2023	ES42 On 03-August-23			Bond Future	12.40	72.9302	12.4035	72.9302	0.00
09/01/2023	ES42 On 02-November-23			Bond Future	12.54	70.1520	12.5383	70.1520	0.00
09/01/2023	ES42 On 01-February-24			Bond Future	12.67	71.5908	12.6738	71.5908	0.00
09/01/2023	GOVI On 02-February-23			GOVI	873.37	861.0310	873.3710	861.0310	849.00
09/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	225310	10	225310	10	0.00
09/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	225410	10	225410	10	0.00
09/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	225510	10	225510	10	0.00
09/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 04-May-23			GOVI	890.25	877.6940	890.2540	877.6940	0.00
09/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	373740	25	373740	25	0.00
09/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	373940	25	373940	25	0.00
09/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	373840	25	373840	25	0.00
09/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 03-August-23			GOVI	908.54	895.7390	908.5440	895.7390	0.00
09/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	713140	59	713140	59	0.00
09/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	713240	59	713240	59	0.00
09/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	713340	59	713340	59	0.00
09/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 02-November-23			GOVI	926.84	913.7710	926.8370	913.7710	0.00
09/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	410370	28	410370	28	0.00
09/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	410270	28	410270	28	0.00
09/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	410170	28	410170	28	0.00
09/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 01-February-24			GOVI	945.67	932.3380	945.6720	932.3380	0.00
09/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	656920	52	656920	52	0.00
09/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	656820	52	656820	52	0.00
09/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	656720	52	656720	52	0.00
09/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2023	IGOV On 02-February-23			Index Future	328.26	328.3990	328.2580	328.3990	640.00
09/01/2023	IGOV On 04-May-23			Index Future	334.68	334.8350	334.6840	334.8350	16.00
09/01/2023	IGOV On 03-August-23			Index Future	341.64	341.7980	341.6400	341.7980	0.00
09/01/2023	IGOV On 02-November-23			Index Future	348.60	348.7570	348.5960	348.7570	0.00
09/01/2023	IGOV On 01-February-24			Index Future	355.76	355.9190	355.7560	355.9190	0.00
09/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/01/2023	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
09/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.30	92.7300	7.2950	92.7300	0.00
09/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.58	92.3500	7.5800	92.3500	0.00
09/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.3250	7.5750	92.3250	0.00
09/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.65	92.2300	7.6500	92.2300	0.00
09/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.65	92.2400	7.6500	92.2400	0.00
09/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.65	92.2150	7.6500	92.2150	0.00
09/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.56	92.2200	7.5600	92.2200	75.00
09/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.42	92.3900	7.4200	92.3900	272.00
09/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.4350	7.2900	92.4350	0.00
09/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.25	92.4100	7.2500	92.4100	0.00
09/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.22	92.4250	7.2150	92.4250	68.00
09/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.30	92.3100	7.3000	92.3100	0.00
09/01/2023	R035 On 02-February-23			Bond Future	10.90	89.1036	10.9017	89.1036	145,700.00
09/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6162	5	6162	5	0.00
09/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12427	11	12427	11	0.00
09/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1689	1	1689	1	976.00
09/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1726	1	1726	1	0.00
09/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	1059	1	1059	1	0.00
09/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	131	0	131	0	976.00
09/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	537	0	537	0	388.00
09/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	1088	1	1088	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
09/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	8	0	8	0	582.00
09/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	11	0	11	0	0.00
09/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	14	0	14	0	388.00
09/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5952	5	5952	5	0.00
09/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	1117	1	1117	1	0.00
09/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	467	0	467	0	0.00
09/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	575	0	575	0	0.00
09/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2039	3	2039	3	582.00
09/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3839	5	3839	5	0.00
09/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2299	3	2299	3	0.00
09/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2124	3	2124	3	0.00
09/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1247	2	1247	2	0.00
09/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
09/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6378	8	6378	8	0.00
09/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6904	8	6904	8	0.00
09/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1278	2	1278	2	0.00
09/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1309	2	1309	2	0.00
09/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	787	1	787	1	582.00
09/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	808	2	808	2	0.00
09/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	37	0	37	0	388.00
09/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6640	8	6640	8	0.00
09/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	43	0	43	0	0.00
09/01/2023	R035 On 04-May-23			Bond Future	11.01	86.3251	11.0102	86.3251	104,492.00
09/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3558	3	3558	3	0.00
09/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1365	1	1365	1	491.00
09/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	562	0	562	0	388.00
09/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8590	7	8590	7	0.00
09/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3388	3	3388	3	491.00
09/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3490	3	3490	3	0.00
09/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3524	3	3524	3	0.00
09/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1753	1	1753	1	388.00
09/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11803	11	11803	11	0.00
09/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	292	0	292	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4209	5	4209	5	0.00
09/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	641	1	641	1	388.00
09/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2339	3	2339	3	0.00
09/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7770	9	7770	9	0.00
09/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4931	6	4931	6	0.00
09/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2457	3	2457	3	0.00
09/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2385	3	2385	3	0.00
09/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2362	3	2362	3	0.00
09/01/2023	R035 On 03-August-23			Bond Future	11.11	88.1009	11.1055	88.1009	0.00
09/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6854	6	6854	6	0.00
09/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6893	6	6893	6	0.00
09/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6931	6	6931	6	0.00
09/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	1985	2	1985	2	0.00
09/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2000	2	2000	2	0.00
09/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2015	3	2015	3	0.00
09/01/2023	R035 On 02-November-23			Bond Future	11.22	85.3694	11.2163	85.3694	0.00
09/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5050	4	5050	4	0.00
09/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4986	4	4986	4	0.00
09/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5018	4	5018	4	0.00
09/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3877	5	3877	5	0.00
09/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	3901	5	3901	5	0.00
09/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3853	5	3853	5	0.00
09/01/2023	R035 On 01-February-24			Bond Future	11.33	87.1028	11.3334	87.1028	0.00
09/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7408	6	7408	6	0.00
09/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7478	7	7478	7	0.00
09/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7443	6	7443	6	0.00
09/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	2877	3	2877	3	0.00
09/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	2893	3	2893	3	0.00
09/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	2861	3	2861	3	0.00
09/01/2023	R186 On 02-February-23			Bond Future	8.24	107.9439	8.2437	107.9439	73,853.00
09/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	723	0	723	0	0.00
09/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	680	0	680	0	0.00
09/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	701	0	701	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
09/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	408	1	408	1	0.00
09/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	420	1	420	1	0.00
09/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	396	1	396	1	0.00
09/01/2023	R186 On 04-May-23			Bond Future	8.28	110.0328	8.2796	110.0328	12,452.00
09/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2313	2	2313	2	0.00
09/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2335	2	2335	2	0.00
09/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2358	2	2358	2	0.00
09/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	590	1	590	1	0.00
09/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	581	1	581	1	0.00
09/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	598	1	598	1	0.00
09/01/2023	R186 On 03-August-23			Bond Future	8.27	106.9897	8.2747	106.9897	0.00
09/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4586	4	4586	4	0.00
09/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4637	4	4637	4	0.00
09/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4612	4	4612	4	0.00
09/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	319	0	319	0	0.00
09/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	322	0	322	0	0.00
09/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	316	0	316	0	0.00
09/01/2023	R186 On 02-November-23			Bond Future	8.28	109.1428	8.2838	109.1428	0.00
09/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6114	5	6114	5	0.00
09/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3749	3	3749	3	0.00
09/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3771	3	3771	3	0.00
09/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3792	3	3792	3	0.00
09/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3264	3	3264	3	1,715.00
09/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	720	1	720	1	0.00
09/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	726	1	726	1	0.00
09/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	731	1	731	1	0.00
09/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	332	0	332	0	1,715.00
09/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	871	1	871	1	0.00
09/01/2023	R186 On 01-February-24			Bond Future	8.29	106.0536	8.2874	106.0536	0.00
09/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3893	3	3893	3	0.00
09/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3853	3	3853	3	0.00
09/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3873	3	3873	3	0.00
09/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	750	1	750	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
09/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	760	1	760	1	0.00
09/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	755	1	755	1	0.00
09/01/2023	R197 On 02-February-23			Bond Future	328.72	328.7097	328.7175	328.7097	977.00
09/01/2023	R197 On 04-May-23			Bond Future	335.16	335.1520	335.1576	335.1520	0.00
09/01/2023	R197 On 03-August-23			Bond Future	333.06	333.0580	333.0608	333.0580	0.00
09/01/2023	R197 On 02-November-23			Bond Future	339.84	339.8372	339.8404	339.8372	0.00
09/01/2023	R202 On 02-February-23			Bond Future	250.36	250.3527	250.3631	250.3527	5,950.00
09/01/2023	R202 On 04-May-23			Bond Future	255.27	255.2594	255.2682	255.2594	0.00
09/01/2023	R202 On 03-August-23			Bond Future	255.76	255.7535	255.7605	255.7535	0.00
09/01/2023	R202 On 02-November-23			Bond Future	260.97	260.9596	260.9670	260.9596	0.00
09/01/2023	R202 On 01-February-24			Bond Future	261.37	261.3616	261.3691	261.3616	0.00
09/01/2023	R209 On 02-February-23			Bond Future	10.90	68.9281	10.9018	68.9281	31,486.00
09/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	784	0	784	0	0.00
09/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	739	0	739	0	0.00
09/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	762	0	762	0	0.00
09/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1324	2	1324	2	0.00
09/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1386	2	1386	2	0.00
09/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1355	2	1355	2	0.00
09/01/2023	R209 On 04-May-23			Bond Future	11.00	67.1107	11.0005	67.1107	2,635.00
09/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7728	7	7728	7	0.00
09/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	4056	3	4056	3	1,000.00
09/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2524	2	2524	2	0.00
09/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2833	2	2833	2	0.00
09/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2805	2	2805	2	0.00
09/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2776	2	2776	2	0.00
09/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	640	0	640	0	500.00
09/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6125	7	6125	7	0.00
09/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2313	3	2313	3	0.00
09/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2291	3	2291	3	0.00
09/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1529	2	1529	2	0.00
09/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2268	3	2268	3	0.00
09/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2526	3	2526	3	6,250.00
09/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	526	1	526	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2023	R209 On 03-August-23			Bond Future	11.09	68.4916	11.0856	68.4916	0.00
09/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	6006	5	6006	5	0.00
09/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5939	5	5939	5	0.00
09/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5972	5	5972	5	0.00
09/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1772	2	1772	2	0.00
09/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1798	2	1798	2	0.00
09/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1785	2	1785	2	0.00
09/01/2023	R209 On 02-November-23			Bond Future	11.18	66.7187	11.1810	66.7187	0.00
09/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4334	4	4334	4	0.00
09/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4279	4	4279	4	0.00
09/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4306	4	4306	4	0.00
09/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3510	4	3510	4	0.00
09/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3532	4	3532	4	0.00
09/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3488	4	3488	4	0.00
09/01/2023	R209 On 01-February-24			Bond Future	11.28	68.0732	11.2778	68.0732	0.00
09/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6621	6	6621	6	0.00
09/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6652	6	6652	6	0.00
09/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6683	6	6683	6	0.00
09/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2579	3	2579	3	0.00
09/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2593	3	2593	3	0.00
09/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2608	3	2608	3	0.00
09/01/2023	R210 On 02-February-23			Bond Future	223.06	223.0573	223.0628	223.0573	372.00
09/01/2023	R210 On 04-May-23			Bond Future	224.35	224.3437	224.3476	224.3437	0.00
09/01/2023	R210 On 03-August-23			Bond Future	229.01	229.0103	229.0132	229.0103	0.00
09/01/2023	R210 On 02-November-23			Bond Future	230.51	230.5058	230.5089	230.5058	0.00
09/01/2023	R210 On 01-February-24			Bond Future	235.24	235.2385	235.2419	235.2385	0.00
09/01/2023	R213 On 02-February-23			Bond Future	10.21	84.6252	10.2050	84.6252	34,891.00
09/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
09/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	894	0	894	0	0.00
09/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1571	1	1571	1	912.00
09/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	921	0	921	0	0.00
09/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	435	0	435	0	0.00
09/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8890	8	8890	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
09/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	949	1	949	1	0.00
09/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1307	1	1307	1	0.00
09/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	616	1	616	1	476.00
09/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	3	0	3	0	912.00
09/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	849	2	849	2	0.00
09/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	503	1	503	1	0.00
09/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	829	2	829	2	0.00
09/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	870	2	870	2	0.00
09/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5202	6	5202	6	0.00
09/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1375	2	1375	2	476.00
09/01/2023	R213 On 04-May-23			Bond Future	10.31	82.7112	10.3054	82.7112	0.00
09/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3425	3	3425	3	0.00
09/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3395	3	3395	3	0.00
09/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3455	3	3455	3	0.00
09/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1410	2	1410	2	0.00
09/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1441	2	1441	2	0.00
09/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1425	2	1425	2	0.00
09/01/2023	R213 On 03-August-23			Bond Future	10.39	84.4125	10.3897	84.4125	0.00
09/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6436	6	6436	6	0.00
09/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6403	6	6403	6	0.00
09/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6470	6	6470	6	0.00
09/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1058	1	1058	1	0.00
09/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1066	1	1066	1	0.00
09/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1049	1	1049	1	0.00
09/01/2023	R213 On 02-November-23			Bond Future	10.49	82.5586	10.4930	82.5586	0.00
09/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4821	4	4821	4	0.00
09/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4793	4	4793	4	0.00
09/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4850	4	4850	4	0.00
09/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2079	3	2079	3	0.00
09/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2107	3	2107	3	0.00
09/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2093	3	2093	3	0.00
09/01/2023	R213 On 01-February-24			Bond Future	10.60	84.2351	10.6037	84.2351	0.00
09/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6288	5	6288	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
09/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6258	5	6258	5	0.00
09/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6228	5	6228	5	0.00
09/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1654	2	1654	2	0.00
09/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1644	2	1644	2	0.00
09/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1634	2	1634	2	0.00
09/01/2023	R214 On 02-February-23			Bond Future	11.08	66.2245	11.0760	66.2245	71,030.00
09/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
09/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	51	0	51	0	0.00
09/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	684	0	684	0	2,300.00
09/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3973	3	3973	3	0.00
09/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	1164	1	1164	1	0.00
09/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	3076	2	3076	2	2,300.00
09/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	918	1	918	1	0.00
09/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	1194	1	1194	1	0.00
09/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	1107	1	1107	1	0.00
09/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	1135	1	1135	1	0.00
09/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1113	2	1113	2	0.00
09/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1140	2	1140	2	0.00
09/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1673	3	1673	3	0.00
09/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1342	2	1342	2	0.00
09/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	265	1	265	1	0.00
09/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1086	2	1086	2	0.00
09/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1060	2	1060	2	0.00
09/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	140	0	140	0	0.00
09/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4591	6	4591	6	0.00
09/01/2023	R214 On 02-February-23		Put	Bond Future	32553	34	32553	34	0.00
09/01/2023	R214 On 04-May-23			Bond Future	11.17	64.2082	11.1676	64.2082	0.00
09/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3302	3	3302	3	0.00
09/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	3239	3	3239	3	0.00
09/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3270	3	3270	3	0.00
09/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2176	3	2176	3	0.00
09/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2198	3	2198	3	0.00
09/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2154	3	2154	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
09/01/2023	R214 On 03-August-23			Bond Future	11.25	65.5291	11.2478	65.5291	0.00
09/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6536	6	6536	6	0.00
09/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6467	6	6467	6	0.00
09/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6501	6	6501	6	0.00
09/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	1891	2	1891	2	0.00
09/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	1905	2	1905	2	0.00
09/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1878	2	1878	2	0.00
09/01/2023	R214 On 02-November-23			Bond Future	11.34	63.5488	11.3394	63.5488	0.00
09/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4475	4	4475	4	0.00
09/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4418	4	4418	4	0.00
09/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4446	4	4446	4	0.00
09/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	3807	4	3807	4	0.00
09/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	3831	4	3831	4	0.00
09/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	3783	4	3783	4	0.00
09/01/2023	R214 On 01-February-24			Bond Future	11.43	64.8391	11.4349	64.8391	0.00
09/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6543	6	6543	6	0.00
09/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6575	6	6575	6	0.00
09/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6606	6	6606	6	0.00
09/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	2955	3	2955	3	0.00
09/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	2971	3	2971	3	0.00
09/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	2988	3	2988	3	0.00
09/01/2023	R248 On 02-February-23			Bond Future	11.05	82.9117	11.0490	82.9117	247,647.00
09/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	123	0	123	0	0.00
09/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1450	1	1450	1	0.00
09/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1487	1	1487	1	0.00
09/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1600	1	1600	1	0.00
09/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	1238	1	1238	1	2,900.00
09/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	4015	3	4015	3	2,900.00
09/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4574	3	4574	3	0.00
09/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1524	1	1524	1	0.00
09/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1307	2	1307	2	0.00
09/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1244	2	1244	2	0.00
09/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	221	1	221	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
09/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	303	1	303	1	0.00
09/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1583	3	1583	3	0.00
09/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1339	2	1339	2	0.00
09/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1372	2	1372	2	0.00
09/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	4910	6	4910	6	0.00
09/01/2023	R248 On 04-May-23			Bond Future	11.14	80.0576	11.1415	80.0576	11,095.00
09/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	4089	3	4089	3	0.00
09/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	4050	3	4050	3	0.00
09/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	4129	3	4129	3	0.00
09/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2709	3	2709	3	0.00
09/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	2764	4	2764	4	0.00
09/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	2737	3	2737	3	0.00
09/01/2023	R248 On 03-August-23			Bond Future	11.23	81.6670	11.2255	81.6670	0.00
09/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	8019	7	8019	7	0.00
09/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7976	7	7976	7	0.00
09/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	8062	7	8062	7	0.00
09/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2405	3	2405	3	0.00
09/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2439	3	2439	3	0.00
09/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2422	3	2422	3	0.00
09/01/2023	R248 On 02-November-23			Bond Future	11.31	78.8888	11.3124	78.8888	13,000.00
09/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5894	5	5894	5	0.00
09/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5857	5	5857	5	0.00
09/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5821	5	5821	5	0.00
09/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	4714	5	4714	5	0.00
09/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	4773	6	4773	6	0.00
09/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	4743	6	4743	6	0.00
09/01/2023	R248 On 01-February-24			Bond Future	11.40	80.5275	11.4003	80.5275	0.00
09/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8470	7	8470	7	0.00
09/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8430	7	8430	7	0.00
09/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8391	7	8391	7	0.00
09/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3739	4	3739	4	0.00
09/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3718	4	3718	4	0.00
09/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3698	4	3698	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
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