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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	2025 On 04-May-23			Bond Future	169.23	169.3460	169.2310	169.3460	5,364.00
09/02/2023	2025 On 03-August-23			Bond Future	170.86	170.9791	170.8616	170.9791	214.00
09/02/2023	2025 On 02-November-23			Bond Future	174.26	174.3817	174.2620	174.3817	0.00
09/02/2023	2025 On 01-February-24			Bond Future	175.94	176.0592	175.9379	176.0592	0.00
09/02/2023	2025 On 02-May-24			Bond Future	179.25	179.3750	179.2522	179.3750	0.00
09/02/2023	2029 On 04-May-23			Bond Future	121.38	121.5175	121.3803	121.5175	1,045.00
09/02/2023	2029 On 03-August-23			Bond Future	123.80	123.9382	123.7980	123.9382	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2029 On 02-November-23			Bond Future	124.94	125.0784	124.9357	125.0784	0.00
09/02/2023	2029 On 01-February-24			Bond Future	127.42	127.5606	127.4152	127.5606	0.00
09/02/2023	2029 On 02-May-24			Bond Future	128.46	128.6077	128.4606	128.6077	0.00
09/02/2023	2030 On 04-May-23			Bond Future	9.81	93.3225	9.8103	93.3225	81,752.00
09/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1234	1	1234	1	150.00
09/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	9560	10	9560	10	0.00
09/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11334	11	11334	11	0.00
09/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	11601	12	11601	12	0.00
09/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4283	4	4283	4	350.00
09/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7934	8	7934	8	0.00
09/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3900	4	3900	4	0.00
09/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	447	0	447	0	388.00
09/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1418	1	1418	1	479.00
09/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6854	7	6854	7	0.00
09/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3832	4	3832	4	0.00
09/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3866	4	3866	4	0.00
09/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1664	2	1664	2	388.00
09/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	3496	3	3496	3	479.00
09/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2222	2	2222	2	1,080.00
09/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1360	1	1360	1	0.00
09/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	761	1	761	1	0.00
09/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1802	2	1802	2	0.00
09/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	648	1	648	1	0.00
09/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	658	1	658	1	0.00
09/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	185	0	185	0	150.00
09/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2062	2	2062	2	0.00
09/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4104	4	4104	4	0.00
09/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2295	2	2295	2	0.00
09/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	639	1	639	1	0.00
09/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	111	0	111	0	388.00
09/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	543	1	543	1	0.00
09/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	12	0	12	0	350.00
09/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	14	0	14	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	44	0	44	0	1,080.00
09/02/2023	2030 On 03-August-23			Bond Future	9.91	91.1521	9.9078	91.1521	7,495.00
09/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6738	7	6738	7	0.00
09/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	11084	11	11084	11	0.00
09/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	12159	12	12159	12	0.00
09/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6704	7	6704	7	0.00
09/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3633	4	3633	4	1,012.00
09/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	4385	4	4385	4	350.00
09/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6669	7	6669	7	0.00
09/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	593	1	593	1	0.00
09/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1171	1	1171	1	0.00
09/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	582	1	582	1	0.00
09/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	74	0	74	0	350.00
09/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	119	0	119	0	1,012.00
09/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1485	2	1485	2	0.00
09/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	588	1	588	1	0.00
09/02/2023	2030 On 02-November-23			Bond Future	10.00	92.9446	10.0039	92.9446	149.00
09/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4955	5	4955	5	0.00
09/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4925	5	4925	5	0.00
09/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4896	5	4896	5	0.00
09/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1558	2	1558	2	0.00
09/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1546	2	1546	2	0.00
09/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1535	2	1535	2	0.00
09/02/2023	2030 On 01-February-24			Bond Future	10.11	90.7626	10.1116	90.7626	0.00
09/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	6385	6	6385	6	0.00
09/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	6415	6	6415	6	0.00
09/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	6445	6	6445	6	0.00
09/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1408	1	1408	1	0.00
09/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1417	1	1417	1	0.00
09/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1426	1	1426	1	0.00
09/02/2023	2030 On 02-May-24			Bond Future	10.26	92.4461	10.2567	92.4461	0.00
09/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2379	2	2379	2	0.00
09/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2342	2	2342	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2360	2	2360	2	0.00
09/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4127	4	4127	4	0.00
09/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4150	4	4150	4	0.00
09/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4105	4	4105	4	0.00
09/02/2023	2032 On 04-May-23			Bond Future	10.48	88.0832	10.4781	88.0832	169,524.00
09/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	784	1	784	1	6,500.00
09/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1082	1	1082	1	730.00
09/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2525	2	2525	2	400.00
09/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3778	4	3778	4	0.00
09/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3326	3	3326	3	0.00
09/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3360	3	3360	3	0.00
09/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1657	2	1657	2	500.00
09/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2261	2	2261	2	730.00
09/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	712	1	712	1	500.00
09/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	5170	5	5170	5	400.00
09/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13761	14	13761	14	0.00
09/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	3394	3	3394	3	0.00
09/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2739	3	2739	3	0.00
09/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3994	4	3994	4	0.00
09/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1030	1	1030	1	730.00
09/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1282	1	1282	1	0.00
09/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	16	0	16	0	400.00
09/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4139	4	4139	4	0.00
09/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	1992	2	1992	2	0.00
09/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2592	3	2592	3	0.00
09/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1298	1	1298	1	0.00
09/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1315	1	1315	1	0.00
09/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1114	1	1114	1	13,000.00
09/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1644	2	1644	2	500.00
09/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1790	2	1790	2	0.00
09/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3459	4	3459	4	0.00
09/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	681	1	681	1	0.00
09/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4341	4	4341	4	0.00

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09/02/2023	2032 On 03-August-23			Bond Future	10.58	89.8169	10.5823	89.8169	2,600.00
09/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6927	7	6927	7	0.00
09/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6963	7	6963	7	0.00
09/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	7000	7	7000	7	0.00
09/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	7477	7	7477	7	5,000.00
09/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2419	2	2419	2	1,500.00
09/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1103	1	1103	1	1,500.00
09/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6297	6	6297	6	0.00
09/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3871	4	3871	4	0.00
09/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1096	1	1096	1	0.00
09/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1220	1	1220	1	0.00
09/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1230	1	1230	1	0.00
09/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1240	1	1240	1	0.00
09/02/2023	2032 On 02-November-23			Bond Future	10.69	87.4244	10.6938	87.4244	0.00
09/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	5056	5	5056	5	0.00
09/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	5025	5	5025	5	0.00
09/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	5087	5	5087	5	0.00
09/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2428	2	2428	2	0.00
09/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2461	3	2461	3	0.00
09/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2445	2	2445	2	0.00
09/02/2023	2032 On 01-February-24			Bond Future	10.81	89.1386	10.8131	89.1386	0.00
09/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6864	7	6864	7	0.00
09/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6832	7	6832	7	0.00
09/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6799	7	6799	7	0.00
09/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2052	2	2052	2	0.00
09/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2040	2	2040	2	0.00
09/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2027	2	2027	2	0.00
09/02/2023	2032 On 02-May-24			Bond Future	10.96	86.6361	10.9606	86.6361	0.00
09/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	3039	3	3039	3	0.00
09/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	3017	3	3017	3	0.00
09/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	3061	3	3061	3	0.00
09/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	4975	5	4975	5	0.00
09/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5028	5	5028	5	0.00

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09/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5001	5	5001	5	0.00
09/02/2023	2033 On 04-May-23			Bond Future	115.69	115.6750	115.6876	115.6750	1,540.00
09/02/2023	2033 On 03-August-23			Bond Future	117.99	117.9792	117.9918	117.9792	6,141.00
09/02/2023	2033 On 02-November-23			Bond Future	118.92	118.9111	118.9241	118.9111	0.00
09/02/2023	2033 On 01-February-24			Bond Future	121.28	121.2709	121.2844	121.2709	0.00
09/02/2023	2033 On 02-May-24			Bond Future	122.12	122.1057	122.1203	122.1057	0.00
09/02/2023	2037 On 04-May-23			Bond Future	11.25	82.8044	11.2546	82.8044	57,172.00
09/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1932	2	1932	2	400.00
09/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	13002	13	13002	13	0.00
09/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2796	3	2796	3	0.00
09/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4458	4	4458	4	400.00
09/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1724	2	1724	2	703.00
09/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2732	3	2732	3	0.00
09/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	5100	5	5100	5	0.00
09/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2764	3	2764	3	0.00
09/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2437	3	2437	3	0.00
09/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	89	0	89	0	400.00
09/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2463	3	2463	3	0.00
09/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3559	4	3559	4	0.00
09/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3280	4	3280	4	0.00
09/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1429	2	1429	2	0.00
09/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2410	3	2410	3	0.00
09/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1182	1	1182	1	703.00
09/02/2023	2037 On 03-August-23			Bond Future	11.37	80.1766	11.3706	80.1766	71,091.00
09/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6416	6	6416	6	0.00
09/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2695	3	2695	3	1,800.00
09/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1239	1	1239	1	1,800.00
09/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6341	6	6341	6	0.00
09/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6379	6	6379	6	0.00
09/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2131	2	2131	2	0.00
09/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2148	2	2148	2	0.00
09/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	7837	8	7837	8	0.00
09/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	4894	5	4894	5	0.00

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09/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2115	2	2115	2	0.00
09/02/2023	2037 On 02-November-23			Bond Future	11.48	81.7531	11.4835	81.7531	0.00
09/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4628	4	4628	4	0.00
09/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4659	4	4659	4	0.00
09/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4690	4	4690	4	0.00
09/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4249	4	4249	4	0.00
09/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4223	4	4223	4	0.00
09/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4198	4	4198	4	0.00
09/02/2023	2037 On 01-February-24			Bond Future	11.61	79.1010	11.6054	79.1010	0.00
09/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7322	7	7322	7	0.00
09/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7356	7	7356	7	0.00
09/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7390	7	7390	7	0.00
09/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3470	4	3470	4	0.00
09/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3489	4	3489	4	0.00
09/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3507	4	3507	4	0.00
09/02/2023	2037 On 02-May-24			Bond Future	11.75	80.5667	11.7501	80.5667	0.00
09/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4369	4	4369	4	0.00
09/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4423	4	4423	4	0.00
09/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4396	4	4396	4	0.00
09/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6128	6	6128	6	0.00
09/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6157	6	6157	6	0.00
09/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6098	6	6098	6	0.00
09/02/2023	2038 On 04-May-23			Bond Future	128.14	128.3667	128.1379	128.3667	4,625.00
09/02/2023	2038 On 03-August-23			Bond Future	128.73	128.9659	128.7326	128.9659	0.00
09/02/2023	2038 On 02-November-23			Bond Future	131.29	131.5323	131.2943	131.5323	0.00
09/02/2023	2038 On 01-February-24			Bond Future	131.89	132.1363	131.8945	132.1363	0.00
09/02/2023	2038 On 02-May-24			Bond Future	134.38	134.6235	134.3776	134.6235	0.00
09/02/2023	2040 On 04-May-23			Bond Future	11.42	83.9323	11.4238	83.9323	51,599.00
09/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	302	0	302	0	388.00
09/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	988	1	988	1	486.00
09/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1374	1	1374	1	388.00
09/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11666	11	11666	11	0.00
09/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2984	3	2984	3	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	5211	5	5211	5	0.00
09/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1635	1	1635	1	684.00
09/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2747	2	2747	2	0.00
09/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2781	3	2781	3	0.00
09/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8522	8	8522	8	0.00
09/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2814	3	2814	3	0.00
09/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2775	3	2775	3	0.00
09/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1382	2	1382	2	684.00
09/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	573	1	573	1	388.00
09/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	233	0	233	0	486.00
09/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5582	6	5582	6	0.00
09/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2805	3	2805	3	0.00
09/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2835	3	2835	3	0.00
09/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4195	5	4195	5	0.00
09/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2629	3	2629	3	0.00
09/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4671	5	4671	5	0.00
09/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	8899	9	8899	9	0.00
09/02/2023	2040 On 03-August-23			Bond Future	11.54	81.0763	11.5391	81.0763	91,614.00
09/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6543	6	6543	6	0.00
09/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6504	6	6504	6	0.00
09/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6582	6	6582	6	0.00
09/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2446	3	2446	3	0.00
09/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2482	3	2482	3	0.00
09/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2464	3	2464	3	0.00
09/02/2023	2040 On 02-November-23			Bond Future	11.65	82.6705	11.6511	82.6705	84.00
09/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4632	4	4632	4	0.00
09/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4569	4	4569	4	0.00
09/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4600	4	4600	4	0.00
09/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4946	5	4946	5	0.00
09/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5006	5	5006	5	0.00
09/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4976	5	4976	5	0.00
09/02/2023	2040 On 01-February-24			Bond Future	11.77	79.7860	11.7715	79.7860	3.00
09/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7548	7	7548	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7513	7	7513	7	0.00
09/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7478	7	7478	7	0.00
09/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4221	4	4221	4	0.00
09/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4200	4	4200	4	0.00
09/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4178	4	4178	4	0.00
09/02/2023	2040 On 02-May-24			Bond Future	11.91	81.2639	11.9130	81.2639	0.00
09/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4844	5	4844	5	0.00
09/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4815	5	4815	5	0.00
09/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4786	5	4786	5	0.00
09/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6603	7	6603	7	0.00
09/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6668	7	6668	7	0.00
09/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6636	7	6636	7	0.00
09/02/2023	2044 On 04-May-23			Bond Future	11.49	80.2443	11.4895	80.2443	55,682.00
09/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2683	2	2683	2	0.00
09/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5895	5	5895	5	0.00
09/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3826	3	3826	3	0.00
09/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4825	4	4825	4	0.00
09/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2618	2	2618	2	0.00
09/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2651	2	2651	2	0.00
09/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3100	3	3100	3	0.00
09/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2178	2	2178	2	4,423.00
09/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3133	3	3133	3	0.00
09/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1650	2	1650	2	4,423.00
09/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1242	1	1242	1	1,798.00
09/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3068	3	3068	3	0.00
09/02/2023	2044 On 03-August-23			Bond Future	11.60	77.4409	11.6002	77.4409	21,473.00
09/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	6252	6	6252	6	0.00
09/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4701	4	4701	4	0.00
09/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	6213	6	6213	6	0.00
09/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5607	5	5607	5	0.00
09/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	6175	6	6175	6	0.00
09/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2820	3	2820	3	0.00
09/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3143	3	3143	3	4,754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2799	3	2799	3	0.00
09/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3762	4	3762	4	3,076.00
09/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2779	3	2779	3	0.00
09/02/2023	2044 On 02-November-23			Bond Future	11.71	78.9636	11.7073	78.9636	0.00
09/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4473	4	4473	4	0.00
09/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4441	4	4441	4	0.00
09/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4504	4	4504	4	0.00
09/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5367	6	5367	6	0.00
09/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5431	6	5431	6	0.00
09/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5399	6	5399	6	0.00
09/02/2023	2044 On 01-February-24			Bond Future	11.82	76.1315	11.8222	76.1315	0.00
09/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	7216	7	7216	7	0.00
09/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	7181	7	7181	7	0.00
09/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	7251	7	7251	7	0.00
09/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4473	5	4473	5	0.00
09/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4518	5	4518	5	0.00
09/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4495	5	4495	5	0.00
09/02/2023	2044 On 02-May-24			Bond Future	11.96	77.5416	11.9565	77.5416	0.00
09/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4999	5	4999	5	0.00
09/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4969	5	4969	5	0.00
09/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	5029	5	5029	5	0.00
09/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6783	7	6783	7	0.00
09/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6848	7	6848	7	0.00
09/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6815	7	6815	7	0.00
09/02/2023	2046 On 04-May-23			Bond Future	112.54	112.7137	112.5352	112.7137	17,308.00
09/02/2023	2046 On 03-August-23			Bond Future	114.78	114.9590	114.7767	114.9590	0.00
09/02/2023	2046 On 02-November-23			Bond Future	114.98	115.1627	114.9772	115.1627	0.00
09/02/2023	2046 On 01-February-24			Bond Future	117.26	117.4477	117.2588	117.4477	0.00
09/02/2023	2046 On 02-May-24			Bond Future	117.34	117.5283	117.3369	117.5283	0.00
09/02/2023	2050 On 04-May-23			Bond Future	114.34	114.5440	114.3450	114.5440	13,256.00
09/02/2023	2050 On 03-August-23			Bond Future	114.44	114.6475	114.4442	114.6475	0.00
09/02/2023	2050 On 02-November-23			Bond Future	116.72	116.9289	116.7217	116.9289	0.00
09/02/2023	2050 On 01-February-24			Bond Future	116.80	117.0149	116.8045	117.0149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	2050 On 02-May-24			Bond Future	119.00	119.2170	119.0032	119.2170	0.00
09/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	AL37 On 04-May-23			Index Future	887.24	886.7770	887.2390	886.7770	0.00
09/02/2023	AL37 On 03-August-23			Index Future	904.70	904.2270	904.6970	904.2270	0.00
09/02/2023	AL37 On 02-November-23			Index Future	922.49	922.0140	922.4940	922.0140	0.00
09/02/2023	AL37 On 01-February-24			Index Future	940.60	940.1120	940.6020	940.1120	0.00
09/02/2023	AL37 On 02-May-24			Index Future	958.14	957.6360	958.1400	957.6360	0.00
09/02/2023	AL7T On 04-May-23			Index Future	1023.26	1021.8210	1023.2610	1021.8210	0.00
09/02/2023	AL7T On 03-August-23			Index Future	1043.40	1041.9290	1043.3960	1041.9290	0.00
09/02/2023	AL7T On 02-November-23			Index Future	1063.92	1062.4250	1063.9210	1062.4250	0.00
09/02/2023	AL7T On 01-February-24			Index Future	1084.81	1083.2780	1084.8050	1083.2780	0.00
09/02/2023	AL7T On 02-May-24			Index Future	1105.03	1103.4720	1105.0310	1103.4720	0.00
09/02/2023	ALBI On 04-May-23			Index Future	899.67	896.5480	899.6710	896.5480	106.00
09/02/2023	ALBI On 03-August-23			Index Future	917.37	914.1910	917.3740	914.1910	0.00
09/02/2023	ALBI On 02-November-23			Index Future	935.42	932.1740	935.4200	932.1740	0.00
09/02/2023	ALBI On 01-February-24			Index Future	953.78	950.4700	953.7820	950.4700	0.00
09/02/2023	ALBI On 02-May-24			Index Future	971.57	968.1880	971.5650	968.1880	0.00
09/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2023	ES33 On 04-May-23			Bond Future	11.93	74.7787	11.9348	74.7787	0.00
09/02/2023	ES33 On 03-August-23			Bond Future	12.08	76.2684	12.0811	76.2684	350.00
09/02/2023	ES33 On 02-November-23			Bond Future	12.24	73.9924	12.2385	73.9924	0.00
09/02/2023	ES33 On 01-February-24			Bond Future	12.41	75.4596	12.4090	75.4596	0.00
09/02/2023	ES33 On 02-May-24			Bond Future	12.60	73.0842	12.6037	73.0842	0.00
09/02/2023	ES42 On 04-May-23			Bond Future	12.37	71.7569	12.3683	71.7569	0.00
09/02/2023	ES42 On 03-August-23			Bond Future	12.50	73.1869	12.5043	73.1869	4,000.00
09/02/2023	ES42 On 02-November-23			Bond Future	12.65	70.3810	12.6493	70.3810	0.00
09/02/2023	ES42 On 01-February-24			Bond Future	12.80	71.7756	12.7985	71.7756	0.00
09/02/2023	ES42 On 02-May-24			Bond Future	12.97	68.8620	12.9722	68.8620	0.00
09/02/2023	GOVI On 04-May-23			GOVI	887.14	884.1150	887.1420	884.1150	843.00
09/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	342620	31	342620	31	0.00
09/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	342720	31	342720	31	0.00
09/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	342820	31	342820	31	0.00
09/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 03-August-23			GOVI	904.60	901.5140	904.5990	901.5140	0.00
09/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	673690	64	673690	64	0.00
09/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	673890	64	673890	64	0.00
09/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	673790	64	673790	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-November-23			GOVI	922.39	919.2470	922.3940	919.2470	0.00
09/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	365940	33	365940	33	0.00
09/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	365840	33	365840	33	0.00
09/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	365740	33	365740	33	0.00
09/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 01-February-24			GOVI	940.50	937.2900	940.5000	937.2900	0.00
09/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	605200	57	605200	57	0.00
09/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	605100	57	605100	57	0.00
09/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	605000	57	605000	57	0.00
09/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-May-24			GOVI	958.04	954.7620	958.0350	954.7620	0.00
09/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	70650	4	70650	4	0.00
09/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	70550	4	70550	4	0.00
09/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	70450	4	70450	4	0.00
09/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
09/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
09/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2023	IGOV On 04-May-23			Index Future	325.31	325.5840	325.3050	325.5840	655.00
09/02/2023	IGOV On 03-August-23			Index Future	331.78	332.0690	331.7840	332.0690	0.00
09/02/2023	IGOV On 02-November-23			Index Future	338.39	338.6780	338.3880	338.6780	0.00
09/02/2023	IGOV On 01-February-24			Index Future	345.11	345.4010	345.1050	345.4010	0.00
09/02/2023	IGOV On 02-May-24			Index Future	351.61	351.9130	351.6140	351.9130	0.00
09/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5450	7.4550	92.5450	0.00
09/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
09/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.63	92.3550	7.6250	92.3550	0.00
09/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.63	92.3600	7.6250	92.3600	0.00
09/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.2950	7.6950	92.2950	0.00
09/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.69	92.3000	7.6850	92.3000	0.00
09/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.68	92.3150	7.6800	92.3150	75.00
09/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.45	92.5400	7.4500	92.5400	272.00
09/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.39	92.5650	7.3850	92.5650	0.00
09/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.18	92.7750	7.1750	92.7750	0.00
09/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.18	92.7650	7.1800	92.7650	68.00
09/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.15	92.7950	7.1500	92.7950	0.00
09/02/2023	R035 On 04-May-23			Bond Future	10.98	87.5486	10.9787	87.5486	158,134.00
09/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	340	0	340	0	388.00
09/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1099	1	1099	1	491.00
09/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3316	3	3316	3	0.00
09/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5598	5	5598	5	0.00
09/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5898	6	5898	6	0.00
09/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8535	8	8535	8	0.00
09/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11823	11	11823	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3245	3	3245	3	0.00
09/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3281	3	3281	3	0.00
09/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1480	1	1480	1	388.00
09/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2738	3	2738	3	770.00
09/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	3141	3	3141	3	491.00
09/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1367	1	1367	1	770.00
09/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	3945	4	3945	4	0.00
09/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2320	3	2320	3	0.00
09/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3752	4	3752	4	0.00
09/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1911	2	1911	2	0.00
09/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	400	0	400	0	388.00
09/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	127	0	127	0	491.00
09/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	867	1	867	1	770.00
09/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	1956	2	1956	2	0.00
09/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	1934	2	1934	2	0.00
09/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	947	1	947	1	1,035.00
09/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2025	2	2025	2	0.00
09/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4479	5	4479	5	0.00
09/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7362	8	7362	8	0.00
09/02/2023	R035 On 03-August-23			Bond Future	11.09	89.2717	11.0863	89.2717	2,561.00
09/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6790	7	6790	7	0.00
09/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6829	7	6829	7	0.00
09/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6868	7	6868	7	0.00
09/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1811	2	1811	2	0.00
09/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1825	2	1825	2	0.00
09/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1840	2	1840	2	0.00
09/02/2023	R035 On 02-November-23			Bond Future	11.20	86.5244	11.2033	86.5244	123.00
09/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4999	5	4999	5	0.00
09/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4935	5	4935	5	0.00
09/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4967	5	4967	5	0.00
09/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3752	4	3752	4	0.00
09/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3776	4	3776	4	0.00
09/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3729	4	3729	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R035 On 01-February-24			Bond Future	11.33	88.2212	11.3307	88.2212	0.00
09/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7730	7	7730	7	0.00
09/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7660	7	7660	7	0.00
09/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7695	7	7695	7	0.00
09/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3114	3	3114	3	0.00
09/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3131	3	3131	3	0.00
09/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3097	3	3097	3	0.00
09/02/2023	R035 On 02-May-24			Bond Future	11.47	85.3569	11.4728	85.3569	0.00
09/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4363	4	4363	4	0.00
09/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	4310	4	4310	4	0.00
09/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	4336	4	4336	4	0.00
09/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	5833	6	5833	6	0.00
09/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	5862	6	5862	6	0.00
09/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	5804	6	5804	6	0.00
09/02/2023	R186 On 04-May-23			Bond Future	8.30	110.6907	8.3008	110.6907	95,557.00
09/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1039	1	1039	1	200.00
09/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2040	2	2040	2	0.00
09/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	2016	2	2016	2	0.00
09/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2064	2	2064	2	0.00
09/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	362	0	362	0	0.00
09/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	369	0	369	0	0.00
09/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	355	0	355	0	0.00
09/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	849	1	849	1	200.00
09/02/2023	R186 On 03-August-23			Bond Future	8.33	107.5649	8.3297	107.5649	0.00
09/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4367	4	4367	4	0.00
09/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4315	4	4315	4	0.00
09/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4341	4	4341	4	0.00
09/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	214	0	214	0	0.00
09/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	216	0	216	0	0.00
09/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	211	0	211	0	0.00
09/02/2023	R186 On 02-November-23			Bond Future	8.36	109.6802	8.3616	109.6802	1,266.00
09/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3448	3	3448	3	0.00
09/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5778	6	5778	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3426	3	3426	3	0.00
09/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3469	3	3469	3	0.00
09/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2943	3	2943	3	1,715.00
09/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	615	1	615	1	0.00
09/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	626	1	626	1	0.00
09/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	214	0	214	0	1,715.00
09/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	767	1	767	1	0.00
09/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	620	1	620	1	0.00
09/02/2023	R186 On 01-February-24			Bond Future	8.40	106.5276	8.4017	106.5276	0.00
09/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3574	4	3574	4	0.00
09/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3534	3	3534	3	0.00
09/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3554	4	3554	4	0.00
09/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	727	1	727	1	0.00
09/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	738	1	738	1	0.00
09/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	732	1	732	1	0.00
09/02/2023	R186 On 02-May-24			Bond Future	8.50	108.5042	8.4964	108.5042	0.00
09/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	1052	1	1052	1	0.00
09/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	1063	1	1063	1	0.00
09/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	1074	1	1074	1	0.00
09/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2239	2	2239	2	0.00
09/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2252	2	2252	2	0.00
09/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2265	2	2265	2	0.00
09/02/2023	R197 On 04-May-23			Bond Future	335.58	335.5784	335.5759	335.5784	309.00
09/02/2023	R197 On 03-August-23			Bond Future	333.19	333.1960	333.1935	333.1960	0.00
09/02/2023	R197 On 02-November-23			Bond Future	339.82	339.8263	339.8240	339.8263	0.00
09/02/2023	R202 On 04-May-23			Bond Future	250.78	250.6704	250.7850	250.6704	4,903.00
09/02/2023	R202 On 03-August-23			Bond Future	250.96	250.8478	250.9644	250.8478	460.00
09/02/2023	R202 On 02-November-23			Bond Future	255.96	255.8396	255.9587	255.8396	0.00
09/02/2023	R202 On 01-February-24			Bond Future	256.10	255.9778	256.1009	255.9778	0.00
09/02/2023	R202 On 02-May-24			Bond Future	260.92	260.7963	260.9225	260.7963	0.00
09/02/2023	R209 On 04-May-23			Bond Future	11.02	67.8366	11.0213	67.8366	19,569.00
09/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	2107	2	2107	2	2,500.00
09/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2413	2	2413	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3645	3	3645	3	1,000.00
09/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7425	7	7425	7	0.00
09/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	366	0	366	0	500.00
09/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	997	1	997	1	4,500.00
09/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2356	2	2356	2	0.00
09/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2385	2	2385	2	0.00
09/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	1979	2	1979	2	0.00
09/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2001	2	2001	2	0.00
09/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3775	4	3775	4	0.00
09/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1226	1	1226	1	0.00
09/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	5960	6	5960	6	0.00
09/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	331	0	331	0	8,500.00
09/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	1956	2	1956	2	0.00
09/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2218	2	2218	2	8,250.00
09/02/2023	R209 On 03-August-23			Bond Future	11.12	69.1718	11.1191	69.1718	1,690.00
09/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5766	6	5766	6	0.00
09/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2190	2	2190	2	1,800.00
09/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5700	5	5700	5	0.00
09/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5733	5	5733	5	0.00
09/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	972	1	972	1	1,800.00
09/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7036	7	7036	7	0.00
09/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1703	2	1703	2	0.00
09/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4377	5	4377	5	0.00
09/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1730	2	1730	2	0.00
09/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1717	2	1717	2	0.00
09/02/2023	R209 On 02-November-23			Bond Future	11.22	67.3815	11.2218	67.3815	5,496.00
09/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	4141	4	4141	4	0.00
09/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	4085	4	4085	4	0.00
09/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	4113	4	4113	4	0.00
09/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3523	4	3523	4	0.00
09/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3545	4	3545	4	0.00
09/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3501	4	3501	4	0.00
09/02/2023	R209 On 01-February-24			Bond Future	11.33	68.7027	11.3296	68.7027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6598	6	6598	6	0.00
09/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6629	6	6629	6	0.00
09/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6659	6	6659	6	0.00
09/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2811	3	2811	3	0.00
09/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2827	3	2827	3	0.00
09/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2842	3	2842	3	0.00
09/02/2023	R209 On 02-May-24			Bond Future	11.46	66.8288	11.4577	66.8288	0.00
09/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3857	4	3857	4	0.00
09/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3809	4	3809	4	0.00
09/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3833	4	3833	4	0.00
09/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5200	5	5200	5	0.00
09/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5227	5	5227	5	0.00
09/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5174	5	5174	5	0.00
09/02/2023	R210 On 04-May-23			Bond Future	224.15	224.1531	224.1525	224.1531	386.00
09/02/2023	R210 On 03-August-23			Bond Future	228.62	228.6183	228.6173	228.6183	300.00
09/02/2023	R210 On 02-November-23			Bond Future	230.01	230.0088	230.0084	230.0088	0.00
09/02/2023	R210 On 01-February-24			Bond Future	234.57	234.5729	234.5730	234.5729	0.00
09/02/2023	R210 On 02-May-24			Bond Future	235.76	235.7608	235.7629	235.7608	0.00
09/02/2023	R213 On 04-May-23			Bond Future	10.24	84.0683	10.2356	84.0683	34,144.00
09/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3269	3	3269	3	0.00
09/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3301	3	3301	3	0.00
09/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3333	3	3333	3	0.00
09/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	961	1	961	1	0.00
09/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	974	1	974	1	0.00
09/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	988	1	988	1	0.00
09/02/2023	R213 On 03-August-23			Bond Future	10.33	85.7227	10.3330	85.7227	0.00
09/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	6495	6	6495	6	0.00
09/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6529	6	6529	6	0.00
09/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6563	6	6563	6	0.00
09/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	891	1	891	1	0.00
09/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	883	1	883	1	0.00
09/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	899	1	899	1	0.00
09/02/2023	R213 On 02-November-23			Bond Future	10.44	83.8571	10.4422	83.8571	1,550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4814	5	4814	5	0.00
09/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4843	5	4843	5	0.00
09/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4873	5	4873	5	0.00
09/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1875	2	1875	2	0.00
09/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1889	2	1889	2	0.00
09/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1902	2	1902	2	0.00
09/02/2023	R213 On 01-February-24			Bond Future	10.56	85.5018	10.5638	85.5018	0.00
09/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6481	6	6481	6	0.00
09/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6422	6	6422	6	0.00
09/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6452	6	6452	6	0.00
09/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1665	2	1665	2	0.00
09/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1675	2	1675	2	0.00
09/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1655	2	1655	2	0.00
09/02/2023	R213 On 02-May-24			Bond Future	10.71	83.5395	10.7056	83.5395	0.00
09/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2640	3	2640	3	0.00
09/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2659	3	2659	3	0.00
09/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2679	3	2679	3	0.00
09/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4409	4	4409	4	0.00
09/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4432	5	4432	5	0.00
09/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4455	5	4455	5	0.00
09/02/2023	R214 On 04-May-23			Bond Future	11.31	64.2194	11.3074	64.2194	22,902.00
09/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2529	2	2529	2	0.00
09/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2471	2	2471	2	0.00
09/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2500	2	2500	2	0.00
09/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2165	2	2165	2	0.00
09/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2189	2	2189	2	0.00
09/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2141	2	2141	2	0.00
09/02/2023	R214 On 03-August-23			Bond Future	11.40	65.4833	11.4031	65.4833	2,980.00
09/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5807	5	5807	5	0.00
09/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5740	5	5740	5	0.00
09/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5773	5	5773	5	0.00
09/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1995	2	1995	2	0.00
09/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2010	2	2010	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1981	2	1981	2	0.00
09/02/2023	R214 On 02-November-23			Bond Future	11.51	63.4732	11.5055	63.4732	0.00
09/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3928	4	3928	4	0.00
09/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3983	4	3983	4	0.00
09/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3955	4	3955	4	0.00
09/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4194	4	4194	4	0.00
09/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4220	4	4220	4	0.00
09/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4169	4	4169	4	0.00
09/02/2023	R214 On 01-February-24			Bond Future	11.62	64.7180	11.6153	64.7180	0.00
09/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	6185	6	6185	6	0.00
09/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	6215	6	6215	6	0.00
09/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	6245	6	6245	6	0.00
09/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3533	4	3533	4	0.00
09/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3552	4	3552	4	0.00
09/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3570	4	3570	4	0.00
09/02/2023	R214 On 02-May-24			Bond Future	11.74	62.6221	11.7354	62.6221	0.00
09/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	4218	4	4218	4	0.00
09/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	4167	4	4167	4	0.00
09/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	4192	4	4192	4	0.00
09/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5561	6	5561	6	0.00
09/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5588	6	5588	6	0.00
09/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5533	6	5533	6	0.00
09/02/2023	R248 On 04-May-23			Bond Future	11.36	79.5399	11.3616	79.5399	235,200.00
09/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2859	3	2859	3	0.00
09/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2825	3	2825	3	0.00
09/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	605	1	605	1	1,500.00
09/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	2085	2	2085	2	1,500.00
09/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2894	3	2894	3	0.00
09/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2972	3	2972	3	0.00
09/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7528	8	7528	8	0.00
09/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3037	3	3037	3	0.00
09/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3004	3	3004	3	0.00
09/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3870	4	3870	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2023	R248 On 03-August-23			Bond Future	11.46	81.0677	11.4642	81.0677	0.00
09/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6769	6	6769	6	0.00
09/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6729	6	6729	6	0.00
09/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6809	6	6809	6	0.00
09/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2751	3	2751	3	0.00
09/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2771	3	2771	3	0.00
09/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2791	3	2791	3	0.00
09/02/2023	R248 On 02-November-23			Bond Future	11.56	78.2419	11.5649	78.2419	0.00
09/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4799	4	4799	4	0.00
09/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4766	4	4766	4	0.00
09/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4733	4	4733	4	0.00
09/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5287	6	5287	6	0.00
09/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5352	6	5352	6	0.00
09/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5320	6	5320	6	0.00
09/02/2023	R248 On 01-February-24			Bond Future	11.67	79.8131	11.6702	79.8131	13,000.00
09/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	7389	7	7389	7	0.00
09/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	7353	7	7353	7	0.00
09/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	7316	7	7316	7	0.00
09/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4419	5	4419	5	0.00
09/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4396	5	4396	5	0.00
09/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4373	5	4373	5	0.00
09/02/2023	R248 On 02-May-24			Bond Future	11.79	76.8376	11.7941	76.8376	0.00
09/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	5004	5	5004	5	0.00
09/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4973	5	4973	5	0.00
09/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4943	5	4943	5	0.00
09/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7016	7	7016	7	0.00
09/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7086	7	7086	7	0.00
09/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7051	7	7051	7	0.00