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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
10/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	2025 On 04-May-23			Bond Future	169.22	169.2310	169.2151	169.2310	5,364.00
10/02/2023	2025 On 03-August-23			Bond Future	170.84	170.8616	170.8396	170.8616	214.00
10/02/2023	2025 On 02-November-23			Bond Future	174.23	174.2620	174.2306	174.2620	0.00
10/02/2023	2025 On 01-February-24			Bond Future	175.91	175.9379	175.9129	175.9379	0.00
10/02/2023	2025 On 02-May-24			Bond Future	179.25	179.2522	179.2489	179.2522	0.00
10/02/2023	2029 On 04-May-23			Bond Future	121.30	121.3803	121.3027	121.3803	1,045.00
10/02/2023	2029 On 03-August-23			Bond Future	123.71	123.7980	123.7146	123.7980	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
10/02/2023	2029 On 02-November-23			Bond Future	124.84	124.9357	124.8442	124.9357	0.00
10/02/2023	2029 On 01-February-24			Bond Future	127.33	127.4152	127.3269	127.4152	0.00
10/02/2023	2029 On 02-May-24			Bond Future	128.39	128.4606	128.3861	128.4606	0.00
10/02/2023	2030 On 04-May-23			Bond Future	9.95	93.3757	9.9461	93.3757	81,965.00
10/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	922	1	922	1	150.00
10/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	8958	10	8958	10	0.00
10/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	10722	11	10722	11	0.00
10/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	10989	12	10989	12	0.00
10/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	3755	4	3755	4	350.00
10/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7346	8	7346	8	0.00
10/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3386	4	3386	4	0.00
10/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	288	0	288	0	388.00
10/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1081	1	1081	1	479.00
10/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6272	7	6272	7	0.00
10/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3320	4	3320	4	0.00
10/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3353	4	3353	4	0.00
10/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1297	2	1297	2	388.00
10/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	2999	3	2999	3	479.00
10/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	1802	2	1802	2	1,080.00
10/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1558	1	1558	1	0.00
10/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	882	1	882	1	0.00
10/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2054	2	2054	2	0.00
10/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	754	1	754	1	0.00
10/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	765	1	765	1	0.00
10/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	221	0	221	0	150.00
10/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2343	2	2343	2	0.00
10/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4564	4	4564	4	0.00
10/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2601	2	2601	2	0.00
10/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	743	1	743	1	0.00
10/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	141	0	141	0	388.00
10/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	633	1	633	1	0.00
10/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	17	0	17	0	350.00
10/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	21	0	21	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
10/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	61	0	61	0	1,080.00
10/02/2023	2030 On 03-August-23			Bond Future	10.05	91.2062	10.0515	91.2062	7,495.00
10/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6200	7	6200	7	0.00
10/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	10491	11	10491	11	0.00
10/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	11553	12	11553	12	0.00
10/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6167	7	6167	7	0.00
10/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3214	4	3214	4	1,012.00
10/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3926	4	3926	4	350.00
10/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6133	7	6133	7	0.00
10/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	691	1	691	1	0.00
10/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1346	1	1346	1	0.00
10/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	678	1	678	1	0.00
10/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	102	0	102	0	350.00
10/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	160	0	160	0	1,012.00
10/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1700	1	1700	1	0.00
10/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	684	1	684	1	0.00
10/02/2023	2030 On 02-November-23			Bond Future	10.16	92.9998	10.1563	92.9998	149.00
10/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4461	5	4461	5	0.00
10/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4432	5	4432	5	0.00
10/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4404	5	4404	5	0.00
10/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1717	2	1717	2	0.00
10/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1705	2	1705	2	0.00
10/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1692	2	1692	2	0.00
10/02/2023	2030 On 01-February-24			Bond Future	10.27	90.8190	10.2716	90.8190	0.00
10/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	5876	6	5876	6	0.00
10/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	5905	6	5905	6	0.00
10/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5934	6	5934	6	0.00
10/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1558	1	1558	1	0.00
10/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1568	1	1568	1	0.00
10/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1578	1	1578	1	0.00
10/02/2023	2030 On 02-May-24			Bond Future	10.42	92.5041	10.4229	92.5041	0.00
10/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2069	2	2069	2	0.00
10/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2035	2	2035	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
10/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2052	2	2052	2	0.00
10/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4480	4	4480	4	0.00
10/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4504	4	4504	4	0.00
10/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4457	4	4457	4	0.00
10/02/2023	2032 On 04-May-23			Bond Future	10.59	88.1712	10.5877	88.1712	169,785.00
10/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	552	1	552	1	6,500.00
10/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	800	1	800	1	730.00
10/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2106	3	2106	3	400.00
10/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3304	4	3304	4	0.00
10/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	2868	3	2868	3	0.00
10/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	2901	3	2901	3	0.00
10/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1305	2	1305	2	500.00
10/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1859	2	1859	2	730.00
10/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2308	3	2308	3	0.00
10/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	494	1	494	1	500.00
10/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	4660	5	4660	5	400.00
10/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13197	14	13197	14	0.00
10/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	2933	3	2933	3	0.00
10/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3513	4	3513	4	0.00
10/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1117	1	1117	1	730.00
10/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1390	1	1390	1	0.00
10/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	20	0	20	0	400.00
10/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4475	4	4475	4	0.00
10/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2158	2	2158	2	0.00
10/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2808	3	2808	3	0.00
10/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1407	1	1407	1	0.00
10/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1425	1	1425	1	0.00
10/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1208	1	1208	1	13,000.00
10/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1782	2	1782	2	500.00
10/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1939	2	1939	2	0.00
10/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3744	3	3744	3	0.00
10/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	740	1	740	1	0.00
10/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4692	4	4692	4	0.00

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10/02/2023	2032 On 03-August-23			Bond Future	10.70	89.9065	10.6973	89.9065	2,600.00
10/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6348	7	6348	7	0.00
10/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6384	7	6384	7	0.00
10/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	6420	7	6420	7	0.00
10/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	6893	7	6893	7	5,000.00
10/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2005	2	2005	2	1,500.00
10/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	849	1	849	1	1,500.00
10/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6625	6	6625	6	0.00
10/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4040	4	4040	4	0.00
10/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1094	1	1094	1	0.00
10/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1223	1	1223	1	0.00
10/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1234	1	1234	1	0.00
10/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1244	1	1244	1	0.00
10/02/2023	2032 On 02-November-23			Bond Future	10.81	87.5158	10.8149	87.5158	0.00
10/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	4600	5	4600	5	0.00
10/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4570	5	4570	5	0.00
10/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	4630	5	4630	5	0.00
10/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2571	2	2571	2	0.00
10/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2606	2	2606	2	0.00
10/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2589	2	2589	2	0.00
10/02/2023	2032 On 01-February-24			Bond Future	10.94	89.2319	10.9390	89.2319	0.00
10/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6384	7	6384	7	0.00
10/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6353	7	6353	7	0.00
10/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6321	7	6321	7	0.00
10/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2181	2	2181	2	0.00
10/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2167	2	2167	2	0.00
10/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2154	2	2154	2	0.00
10/02/2023	2032 On 02-May-24			Bond Future	11.09	86.7316	11.0902	86.7316	0.00
10/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2704	3	2704	3	0.00
10/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2684	3	2684	3	0.00
10/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2725	3	2725	3	0.00
10/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5246	5	5246	5	0.00
10/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5302	5	5302	5	0.00

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10/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5274	5	5274	5	0.00
10/02/2023	2033 On 04-May-23			Bond Future	115.24	115.6876	115.2432	115.6876	1,540.00
10/02/2023	2033 On 03-August-23			Bond Future	117.53	117.9918	117.5345	117.9918	6,141.00
10/02/2023	2033 On 02-November-23			Bond Future	118.45	118.9241	118.4516	118.9241	0.00
10/02/2023	2033 On 01-February-24			Bond Future	120.81	121.2844	120.8072	121.2844	0.00
10/02/2023	2033 On 02-May-24			Bond Future	121.65	122.1203	121.6491	122.1203	0.00
10/02/2023	2037 On 04-May-23			Bond Future	11.35	83.2402	11.3487	83.2402	57,527.00
10/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1569	2	1569	2	400.00
10/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	12452	13	12452	13	0.00
10/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2367	3	2367	3	0.00
10/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	3957	4	3957	4	400.00
10/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1382	2	1382	2	703.00
10/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2306	3	2306	3	0.00
10/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4582	5	4582	5	0.00
10/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2336	3	2336	3	0.00
10/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2564	2	2564	2	0.00
10/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	93	0	93	0	400.00
10/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2593	2	2593	2	0.00
10/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3772	4	3772	4	0.00
10/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3472	3	3472	3	0.00
10/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1483	1	1483	1	0.00
10/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2536	2	2536	2	0.00
10/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1219	1	1219	1	703.00
10/02/2023	2037 On 03-August-23			Bond Future	11.47	80.6208	11.4688	80.6208	72,404.00
10/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	5966	6	5966	6	0.00
10/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2387	3	2387	3	1,800.00
10/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1042	1	1042	1	1,800.00
10/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	5929	6	5929	6	0.00
10/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	5893	6	5893	6	0.00
10/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2268	2	2268	2	0.00
10/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2250	2	2250	2	0.00
10/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8208	8	8208	8	0.00
10/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5154	5	5154	5	0.00

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10/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2233	2	2233	2	0.00
10/02/2023	2037 On 02-November-23			Bond Future	11.59	82.2061	11.5862	82.2061	0.00
10/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4187	5	4187	5	0.00
10/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4217	5	4217	5	0.00
10/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4247	5	4247	5	0.00
10/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4392	4	4392	4	0.00
10/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4366	4	4366	4	0.00
10/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4339	4	4339	4	0.00
10/02/2023	2037 On 01-February-24			Bond Future	11.71	79.5631	11.7116	79.5631	0.00
10/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	6877	7	6877	7	0.00
10/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	6910	7	6910	7	0.00
10/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	6943	7	6943	7	0.00
10/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3616	3	3616	3	0.00
10/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3635	3	3635	3	0.00
10/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3654	4	3654	4	0.00
10/02/2023	2037 On 02-May-24			Bond Future	11.86	81.0377	11.8586	81.0377	0.00
10/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3958	4	3958	4	0.00
10/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4008	4	4008	4	0.00
10/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3983	4	3983	4	0.00
10/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6308	6	6308	6	0.00
10/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6340	6	6340	6	0.00
10/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6277	6	6277	6	0.00
10/02/2023	2038 On 04-May-23			Bond Future	128.17	128.1379	128.1670	128.1379	4,625.00
10/02/2023	2038 On 03-August-23			Bond Future	128.76	128.7326	128.7577	128.7326	0.00
10/02/2023	2038 On 02-November-23			Bond Future	131.31	131.2943	131.3133	131.2943	0.00
10/02/2023	2038 On 01-February-24			Bond Future	131.92	131.8945	131.9191	131.8945	0.00
10/02/2023	2038 On 02-May-24			Bond Future	134.42	134.3776	134.4194	134.3776	0.00
10/02/2023	2040 On 04-May-23			Bond Future	11.51	84.4959	11.5128	84.4959	51,599.00
10/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	214	0	214	0	388.00
10/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	746	1	746	1	486.00
10/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1072	1	1072	1	388.00
10/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11109	12	11109	12	0.00
10/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2536	3	2536	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
10/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2345	3	2345	3	0.00
10/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4680	5	4680	5	0.00
10/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1299	2	1299	2	684.00
10/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2314	3	2314	3	0.00
10/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7954	9	7954	9	0.00
10/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2376	3	2376	3	0.00
10/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2899	3	2899	3	0.00
10/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1412	1	1412	1	684.00
10/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	567	1	567	1	388.00
10/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	239	0	239	0	486.00
10/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5902	6	5902	6	0.00
10/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2963	3	2963	3	0.00
10/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4421	4	4421	4	0.00
10/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2931	3	2931	3	0.00
10/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2743	3	2743	3	0.00
10/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4931	5	4931	5	0.00
10/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9372	9	9372	9	0.00
10/02/2023	2040 On 03-August-23			Bond Future	11.63	81.6508	11.6320	81.6508	91,614.00
10/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6083	7	6083	7	0.00
10/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6045	7	6045	7	0.00
10/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6122	7	6122	7	0.00
10/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2561	2	2561	2	0.00
10/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2600	2	2600	2	0.00
10/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2580	2	2580	2	0.00
10/02/2023	2040 On 02-November-23			Bond Future	11.75	83.2564	11.7481	83.2564	84.00
10/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4183	5	4183	5	0.00
10/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4152	5	4152	5	0.00
10/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4122	5	4122	5	0.00
10/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5151	5	5151	5	0.00
10/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5088	5	5088	5	0.00
10/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5120	5	5120	5	0.00
10/02/2023	2040 On 01-February-24			Bond Future	11.87	80.3835	11.8717	80.3835	3.00
10/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6997	8	6997	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
10/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6963	8	6963	8	0.00
10/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6929	7	6929	7	0.00
10/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4272	4	4272	4	0.00
10/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4250	4	4250	4	0.00
10/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4228	4	4228	4	0.00
10/02/2023	2040 On 02-May-24			Bond Future	12.02	81.8729	12.0154	81.8729	0.00
10/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4405	5	4405	5	0.00
10/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4377	5	4377	5	0.00
10/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4350	5	4350	5	0.00
10/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6765	7	6765	7	0.00
10/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6833	7	6833	7	0.00
10/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6799	7	6799	7	0.00
10/02/2023	2044 On 04-May-23			Bond Future	11.56	80.8477	11.5632	80.8477	55,682.00
10/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2291	3	2291	3	0.00
10/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5410	6	5410	6	0.00
10/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3382	4	3382	4	0.00
10/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4357	5	4357	5	0.00
10/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2230	3	2230	3	0.00
10/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2260	3	2260	3	0.00
10/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3182	3	3182	3	0.00
10/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2206	2	2206	2	4,423.00
10/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3216	3	3216	3	0.00
10/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1653	2	1653	2	4,423.00
10/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1229	1	1229	1	1,798.00
10/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3148	3	3148	3	0.00
10/02/2023	2044 On 03-August-23			Bond Future	11.68	78.0561	11.6770	78.0561	21,473.00
10/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5852	6	5852	6	0.00
10/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4338	5	4338	5	0.00
10/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5776	6	5776	6	0.00
10/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5814	6	5814	6	0.00
10/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5221	6	5221	6	0.00
10/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3241	3	3241	3	4,754.00
10/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2884	3	2884	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
10/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2905	3	2905	3	0.00
10/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3883	4	3883	4	3,076.00
10/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2863	3	2863	3	0.00
10/02/2023	2044 On 02-November-23			Bond Future	11.79	79.5910	11.7876	79.5910	0.00
10/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4064	4	4064	4	0.00
10/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4034	4	4034	4	0.00
10/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4095	5	4095	5	0.00
10/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5456	5	5456	5	0.00
10/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5522	5	5522	5	0.00
10/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5489	5	5489	5	0.00
10/02/2023	2044 On 01-February-24			Bond Future	11.90	76.7714	11.9050	76.7714	0.00
10/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6813	7	6813	7	0.00
10/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6779	7	6779	7	0.00
10/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6847	7	6847	7	0.00
10/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4573	4	4573	4	0.00
10/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4620	5	4620	5	0.00
10/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4596	4	4596	4	0.00
10/02/2023	2044 On 02-May-24			Bond Future	12.04	78.1937	12.0408	78.1937	0.00
10/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4584	5	4584	5	0.00
10/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4556	5	4556	5	0.00
10/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4612	5	4612	5	0.00
10/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6870	7	6870	7	0.00
10/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6939	7	6939	7	0.00
10/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6904	7	6904	7	0.00
10/02/2023	2046 On 04-May-23			Bond Future	112.56	112.5352	112.5609	112.5352	17,308.00
10/02/2023	2046 On 03-August-23			Bond Future	114.80	114.7767	114.7989	114.7767	0.00
10/02/2023	2046 On 02-November-23			Bond Future	114.99	114.9772	114.9937	114.9772	0.00
10/02/2023	2046 On 01-February-24			Bond Future	117.28	117.2588	117.2803	117.2588	0.00
10/02/2023	2046 On 02-May-24			Bond Future	117.37	117.3369	117.3727	117.3369	0.00
10/02/2023	2050 On 04-May-23			Bond Future	114.67	114.3450	114.6736	114.3450	13,256.00
10/02/2023	2050 On 03-August-23			Bond Future	114.78	114.4442	114.7757	114.4442	0.00
10/02/2023	2050 On 02-November-23			Bond Future	117.05	116.7217	117.0536	116.7217	0.00
10/02/2023	2050 On 01-February-24			Bond Future	117.15	116.8045	117.1477	116.8045	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
10/02/2023	2050 On 02-May-24			Bond Future	119.37	119.0032	119.3677	119.0032	0.00
10/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	AL37 On 04-May-23			Index Future	883.63	887.2390	883.6330	887.2390	0.00
10/02/2023	AL37 On 03-August-23			Index Future	900.99	904.6970	900.9900	904.6970	0.00
10/02/2023	AL37 On 02-November-23			Index Future	918.67	922.4940	918.6670	922.4940	0.00
10/02/2023	AL37 On 01-February-24			Index Future	936.74	940.6020	936.7370	940.6020	0.00
10/02/2023	AL37 On 02-May-24			Index Future	954.32	958.1400	954.3200	958.1400	0.00
10/02/2023	AL7T On 04-May-23			Index Future	1016.91	1023.2610	1016.9140	1023.2610	0.00
10/02/2023	AL7T On 03-August-23			Index Future	1036.89	1043.3960	1036.8890	1043.3960	0.00
10/02/2023	AL7T On 02-November-23			Index Future	1057.23	1063.9210	1057.2320	1063.9210	0.00
10/02/2023	AL7T On 01-February-24			Index Future	1078.03	1084.8050	1078.0280	1084.8050	0.00
10/02/2023	AL7T On 02-May-24			Index Future	1098.26	1105.0310	1098.2630	1105.0310	0.00
10/02/2023	ALBI On 04-May-23			Index Future	894.69	899.6710	894.6890	899.6710	98.00
10/02/2023	ALBI On 03-August-23			Index Future	912.26	917.3740	912.2630	917.3740	0.00
10/02/2023	ALBI On 02-November-23			Index Future	930.16	935.4200	930.1620	935.4200	0.00
10/02/2023	ALBI On 01-February-24			Index Future	948.46	953.7820	948.4580	953.7820	0.00
10/02/2023	ALBI On 02-May-24			Index Future	966.26	971.5650	966.2600	971.5650	0.00
10/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	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
10/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2023	ES33 On 04-May-23			Bond Future	12.03	75.1333	12.0283	75.1333	0.00
10/02/2023	ES33 On 03-August-23			Bond Future	12.18	76.6300	12.1791	76.6300	350.00
10/02/2023	ES33 On 02-November-23			Bond Future	12.34	74.3612	12.3416	74.3612	0.00
10/02/2023	ES33 On 01-February-24			Bond Future	12.52	75.8358	12.5160	75.8358	0.00
10/02/2023	ES33 On 02-May-24			Bond Future	12.71	73.4679	12.7134	73.4679	0.00
10/02/2023	ES42 On 04-May-23			Bond Future	12.44	72.2535	12.4416	72.2535	0.00
10/02/2023	ES42 On 03-August-23			Bond Future	12.58	73.6932	12.5809	73.6932	4,000.00
10/02/2023	ES42 On 02-November-23			Bond Future	12.73	70.8974	12.7299	70.8974	0.00
10/02/2023	ES42 On 01-February-24			Bond Future	12.88	72.3025	12.8817	72.3025	0.00
10/02/2023	ES42 On 02-May-24			Bond Future	13.06	69.3990	13.0571	69.3990	0.00
10/02/2023	GOVI On 04-May-23			GOVI	882.16	887.1420	882.1580	887.1420	843.00
10/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	292780	34	292780	34	0.00
10/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	292980	34	292980	34	0.00
10/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	292880	34	292880	34	0.00
10/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 03-August-23			GOVI	899.49	904.5990	899.4850	904.5990	0.00
10/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	622550	67	622550	67	0.00
10/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	622750	67	622750	67	0.00
10/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	622650	67	622650	67	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
10/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 02-November-23			GOVI	917.13	922.3940	917.1330	922.3940	0.00
10/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	313330	37	313330	37	0.00
10/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	313230	37	313230	37	0.00
10/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	313130	37	313130	37	0.00
10/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 01-February-24			GOVI	935.17	940.5000	935.1730	940.5000	0.00
10/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	551930	61	551930	61	0.00
10/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	551830	61	551830	61	0.00
10/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	551730	61	551730	61	0.00
10/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 02-May-24			GOVI	952.73	958.0350	952.7260	958.0350	0.00
10/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	17560	7	17560	7	0.00
10/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	17460	7	17460	7	0.00
10/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	17360	7	17360	7	0.00
10/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
10/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
10/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2023	IGOV On 04-May-23			Index Future	325.35	325.3050	325.3500	325.3050	655.00
10/02/2023	IGOV On 03-August-23			Index Future	331.82	331.7840	331.8190	331.7840	0.00
10/02/2023	IGOV On 02-November-23			Index Future	338.41	338.3880	338.4060	338.3880	0.00
10/02/2023	IGOV On 01-February-24			Index Future	345.14	345.1050	345.1380	345.1050	0.00
10/02/2023	IGOV On 02-May-24			Index Future	351.69	351.6140	351.6900	351.6140	0.00
10/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/02/2023	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
10/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.47	92.5450	7.4650	92.5450	0.00
10/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5400	7.4700	92.5400	0.00
10/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.64	92.3750	7.6350	92.3750	0.00
10/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.65	92.3750	7.6450	92.3750	0.00
10/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.72	92.3050	7.7150	92.3050	0.00
10/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.71	92.3150	7.7100	92.3150	0.00
10/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.72	92.3200	7.7200	92.3200	75.00
10/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.52	92.5500	7.5150	92.5500	272.00
10/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.45	92.6150	7.4450	92.6150	0.00
10/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.25	92.8250	7.2500	92.8250	0.00
10/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.26	92.8200	7.2600	92.8200	68.00
10/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.24	92.8500	7.2350	92.8500	0.00
10/02/2023	R035 On 04-May-23			Bond Future	11.08	87.9218	11.0830	87.9218	158,784.00
10/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	229	0	229	0	388.00
10/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	821	1	821	1	491.00
10/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5027	6	5027	6	0.00
10/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5320	6	5320	6	0.00
10/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	2824	3	2824	3	0.00
10/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1048	1	1048	1	770.00
10/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11221	12	11221	12	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
10/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	7928	9	7928	9	0.00
10/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	2757	3	2757	3	0.00
10/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	2791	3	2791	3	0.00
10/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1146	1	1146	1	388.00
10/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2283	3	2283	3	770.00
10/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2659	3	2659	3	491.00
10/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2476	2	2476	2	0.00
10/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4028	4	4028	4	0.00
10/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2030	2	2030	2	0.00
10/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	405	0	405	0	388.00
10/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	136	0	136	0	491.00
10/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4236	4	4236	4	0.00
10/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2154	2	2154	2	0.00
10/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	900	1	900	1	770.00
10/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2079	2	2079	2	0.00
10/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2054	2	2054	2	0.00
10/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	986	1	986	1	1,035.00
10/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4813	4	4813	4	0.00
10/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7862	7	7862	7	0.00
10/02/2023	R035 On 03-August-23			Bond Future	11.20	89.6520	11.1952	89.6520	2,561.00
10/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6287	7	6287	7	0.00
10/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6325	7	6325	7	0.00
10/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6363	7	6363	7	0.00
10/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1932	2	1932	2	0.00
10/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1947	2	1947	2	0.00
10/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1963	2	1963	2	0.00
10/02/2023	R035 On 02-November-23			Bond Future	11.32	86.9123	11.3175	86.9123	123.00
10/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4509	5	4509	5	0.00
10/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4447	5	4447	5	0.00
10/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4478	5	4478	5	0.00
10/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3906	4	3906	4	0.00
10/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3931	4	3931	4	0.00
10/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3882	4	3882	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
10/02/2023	R035 On 01-February-24			Bond Future	11.45	88.6168	11.4490	88.6168	0.00
10/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7228	8	7228	8	0.00
10/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7160	8	7160	8	0.00
10/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7194	8	7194	8	0.00
10/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3265	3	3265	3	0.00
10/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3283	3	3283	3	0.00
10/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3248	3	3248	3	0.00
10/02/2023	R035 On 02-May-24			Bond Future	11.59	85.7603	11.5939	85.7603	0.00
10/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3919	4	3919	4	0.00
10/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3869	4	3869	4	0.00
10/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3894	4	3894	4	0.00
10/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6044	6	6044	6	0.00
10/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6074	6	6074	6	0.00
10/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6013	6	6013	6	0.00
10/02/2023	R186 On 04-May-23			Bond Future	8.38	110.7443	8.3791	110.7443	95,557.00
10/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	871	1	871	1	200.00
10/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1827	2	1827	2	0.00
10/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1804	2	1804	2	0.00
10/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1851	2	1851	2	0.00
10/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	400	0	400	0	0.00
10/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	408	0	408	0	0.00
10/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	393	0	393	0	0.00
10/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	932	1	932	1	200.00
10/02/2023	R186 On 03-August-23			Bond Future	8.42	107.6194	8.4163	107.6194	0.00
10/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4156	4	4156	4	0.00
10/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4105	4	4105	4	0.00
10/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4130	4	4130	4	0.00
10/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	263	0	263	0	0.00
10/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	266	0	266	0	0.00
10/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	259	0	259	0	0.00
10/02/2023	R186 On 02-November-23			Bond Future	8.46	109.7359	8.4586	109.7359	1,266.00
10/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3222	3	3222	3	0.00
10/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5545	6	5545	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
10/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3201	3	3201	3	0.00
10/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3243	3	3243	3	0.00
10/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2727	3	2727	3	1,715.00
10/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	660	1	660	1	0.00
10/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	672	1	672	1	0.00
10/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	251	0	251	0	1,715.00
10/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	821	1	821	1	0.00
10/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	666	1	666	1	0.00
10/02/2023	R186 On 01-February-24			Bond Future	8.51	106.5845	8.5068	106.5845	0.00
10/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3327	4	3327	4	0.00
10/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3288	4	3288	4	0.00
10/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3308	4	3308	4	0.00
10/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	752	1	752	1	0.00
10/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	763	1	763	1	0.00
10/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	758	1	758	1	0.00
10/02/2023	R186 On 02-May-24			Bond Future	8.61	108.5626	8.6072	108.5626	0.00
10/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	877	1	877	1	0.00
10/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	886	1	886	1	0.00
10/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	896	1	896	1	0.00
10/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2324	2	2324	2	0.00
10/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2338	2	2338	2	0.00
10/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2352	2	2352	2	0.00
10/02/2023	R197 On 04-May-23			Bond Future	335.72	335.5759	335.7207	335.5759	309.00
10/02/2023	R197 On 03-August-23			Bond Future	333.33	333.1935	333.3292	333.1935	0.00
10/02/2023	R197 On 02-November-23			Bond Future	339.94	339.8240	339.9447	339.8240	0.00
10/02/2023	R202 On 04-May-23			Bond Future	250.95	250.7850	250.9507	250.7850	4,903.00
10/02/2023	R202 On 03-August-23			Bond Future	251.12	250.9644	251.1247	250.9644	460.00
10/02/2023	R202 On 02-November-23			Bond Future	256.11	255.9587	256.1089	255.9587	0.00
10/02/2023	R202 On 01-February-24			Bond Future	256.26	256.1009	256.2649	256.1009	0.00
10/02/2023	R202 On 02-May-24			Bond Future	261.12	260.9225	261.1220	260.9225	0.00
10/02/2023	R209 On 04-May-23			Bond Future	11.12	68.2161	11.1154	68.2161	19,569.00
10/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1805	2	1805	2	2,500.00
10/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2091	2	2091	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
10/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3264	4	3264	4	1,000.00
10/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6965	7	6965	7	0.00
10/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	267	0	267	0	500.00
10/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	799	1	799	1	4,500.00
10/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2038	2	2038	2	0.00
10/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2064	2	2064	2	0.00
10/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2144	2	2144	2	0.00
10/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2168	2	2168	2	0.00
10/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4063	4	4063	4	0.00
10/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1330	1	1330	1	0.00
10/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6346	6	6346	6	0.00
10/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	356	0	356	0	8,500.00
10/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2119	2	2119	2	0.00
10/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2401	2	2401	2	8,250.00
10/02/2023	R209 On 03-August-23			Bond Future	11.22	69.5587	11.2170	69.5587	1,690.00
10/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5367	6	5367	6	0.00
10/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1927	2	1927	2	1,800.00
10/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5302	6	5302	6	0.00
10/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5334	6	5334	6	0.00
10/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	810	1	810	1	1,800.00
10/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7371	7	7371	7	0.00
10/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1801	2	1801	2	0.00
10/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4611	4	4611	4	0.00
10/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1829	2	1829	2	0.00
10/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1815	2	1815	2	0.00
10/02/2023	R209 On 02-November-23			Bond Future	11.32	67.7761	11.3240	67.7761	4,748.00
10/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3752	4	3752	4	0.00
10/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3699	4	3699	4	0.00
10/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3726	4	3726	4	0.00
10/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3646	4	3646	4	0.00
10/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3669	4	3669	4	0.00
10/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3623	4	3623	4	0.00
10/02/2023	R209 On 01-February-24			Bond Future	11.43	69.1051	11.4350	69.1051	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
10/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6203	7	6203	7	0.00
10/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6232	7	6232	7	0.00
10/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6262	7	6262	7	0.00
10/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2932	3	2932	3	0.00
10/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2948	3	2948	3	0.00
10/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2964	3	2964	3	0.00
10/02/2023	R209 On 02-May-24			Bond Future	11.57	67.2390	11.5651	67.2390	0.00
10/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3495	4	3495	4	0.00
10/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3450	4	3450	4	0.00
10/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3472	4	3472	4	0.00
10/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5359	5	5359	5	0.00
10/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5386	5	5386	5	0.00
10/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5331	5	5331	5	0.00
10/02/2023	R210 On 04-May-23			Bond Future	224.09	224.1525	224.0920	224.1525	386.00
10/02/2023	R210 On 03-August-23			Bond Future	228.55	228.6173	228.5476	228.6173	300.00
10/02/2023	R210 On 02-November-23			Bond Future	229.93	230.0084	229.9253	230.0084	0.00
10/02/2023	R210 On 01-February-24			Bond Future	234.50	234.5730	234.4974	234.5730	0.00
10/02/2023	R210 On 02-May-24			Bond Future	235.71	235.7629	235.7143	235.7629	0.00
10/02/2023	R213 On 04-May-23			Bond Future	10.36	84.1964	10.3555	84.1964	34,144.00
10/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	2818	3	2818	3	0.00
10/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	2849	3	2849	3	0.00
10/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2880	3	2880	3	0.00
10/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1068	1	1068	1	0.00
10/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1083	1	1083	1	0.00
10/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1097	1	1097	1	0.00
10/02/2023	R213 On 03-August-23			Bond Future	10.46	85.8533	10.4590	85.8533	0.00
10/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	5975	6	5975	6	0.00
10/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6009	7	6009	7	0.00
10/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6042	7	6042	7	0.00
10/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	945	1	945	1	0.00
10/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	937	1	937	1	0.00
10/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	954	1	954	1	0.00
10/02/2023	R213 On 02-November-23			Bond Future	10.58	83.9902	10.5752	83.9902	1,469.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4367	5	4367	5	0.00
10/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4395	5	4395	5	0.00
10/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4423	5	4423	5	0.00
10/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2016	2	2016	2	0.00
10/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2030	2	2030	2	0.00
10/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2045	2	2045	2	0.00
10/02/2023	R213 On 01-February-24			Bond Future	10.70	85.6378	10.7025	85.6378	0.00
10/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6017	6	6017	6	0.00
10/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5958	6	5958	6	0.00
10/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5988	6	5988	6	0.00
10/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1800	2	1800	2	0.00
10/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1811	2	1811	2	0.00
10/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1789	2	1789	2	0.00
10/02/2023	R213 On 02-May-24			Bond Future	10.85	83.6782	10.8486	83.6782	0.00
10/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2342	3	2342	3	0.00
10/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2360	3	2360	3	0.00
10/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2378	3	2378	3	0.00
10/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4707	4	4707	4	0.00
10/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4732	4	4732	4	0.00
10/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4756	4	4756	4	0.00
10/02/2023	R214 On 04-May-23			Bond Future	11.38	64.6948	11.3810	64.6948	22,902.00
10/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2246	3	2246	3	0.00
10/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2190	2	2190	2	0.00
10/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2218	2	2218	2	0.00
10/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2276	2	2276	2	0.00
10/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2302	2	2302	2	0.00
10/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2251	2	2251	2	0.00
10/02/2023	R214 On 03-August-23			Bond Future	11.48	65.9679	11.4796	65.9679	2,980.00
10/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5397	6	5397	6	0.00
10/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5331	6	5331	6	0.00
10/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5364	6	5364	6	0.00
10/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1990	2	1990	2	0.00
10/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2005	2	2005	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
10/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1975	2	1975	2	0.00
10/02/2023	R214 On 02-November-23			Bond Future	11.59	63.9674	11.5853	63.9674	0.00
10/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3584	4	3584	4	0.00
10/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3636	4	3636	4	0.00
10/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3610	4	3610	4	0.00
10/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4263	4	4263	4	0.00
10/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4290	4	4290	4	0.00
10/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4237	4	4237	4	0.00
10/02/2023	R214 On 01-February-24			Bond Future	11.70	65.2220	11.6975	65.2220	0.00
10/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5846	6	5846	6	0.00
10/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5876	6	5876	6	0.00
10/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5905	6	5905	6	0.00
10/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3614	4	3614	4	0.00
10/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3633	4	3633	4	0.00
10/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3652	4	3652	4	0.00
10/02/2023	R214 On 02-May-24			Bond Future	11.82	63.1358	11.8188	63.1358	0.00
10/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3872	4	3872	4	0.00
10/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3825	4	3825	4	0.00
10/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3848	4	3848	4	0.00
10/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5637	6	5637	6	0.00
10/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5666	6	5666	6	0.00
10/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5609	6	5609	6	0.00
10/02/2023	R248 On 04-May-23			Bond Future	11.44	80.1317	11.4354	80.1317	235,200.00
10/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2484	3	2484	3	0.00
10/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2517	3	2517	3	0.00
10/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	465	1	465	1	1,500.00
10/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1791	2	1791	2	1,500.00
10/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2550	3	2550	3	0.00
10/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3118	3	3118	3	0.00
10/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7880	8	7880	8	0.00
10/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3153	3	3153	3	0.00
10/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3187	3	3187	3	0.00
10/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4067	4	4067	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
10/02/2023	R248 On 03-August-23			Bond Future	11.54	81.6710	11.5411	81.6710	0.00
10/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6255	7	6255	7	0.00
10/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6216	7	6216	7	0.00
10/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6295	7	6295	7	0.00
10/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2741	3	2741	3	0.00
10/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2782	3	2782	3	0.00
10/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2761	3	2761	3	0.00
10/02/2023	R248 On 02-November-23			Bond Future	11.65	78.8571	11.6452	78.8571	0.00
10/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4455	5	4455	5	0.00
10/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4423	5	4423	5	0.00
10/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4391	5	4391	5	0.00
10/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5461	5	5461	5	0.00
10/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5528	5	5528	5	0.00
10/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5494	5	5494	5	0.00
10/02/2023	R248 On 01-February-24			Bond Future	11.75	80.4405	11.7530	80.4405	13,000.00
10/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6864	7	6864	7	0.00
10/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6793	7	6793	7	0.00
10/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6828	7	6828	7	0.00
10/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4397	4	4397	4	0.00
10/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4421	4	4421	4	0.00
10/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4373	4	4373	4	0.00
10/02/2023	R248 On 02-May-24			Bond Future	11.88	77.4770	11.8785	77.4770	0.00
10/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4552	5	4552	5	0.00
10/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4523	5	4523	5	0.00
10/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4494	5	4494	5	0.00
10/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7089	7	7089	7	0.00
10/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7162	7	7162	7	0.00
10/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7125	7	7125	7	0.00