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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	2025 On 03-August-23			Bond Future	170.30	170.6499	170.3049	170.6499	6,280.00
10/05/2023	2025 On 02-November-23			Bond Future	174.05	174.4053	174.0515	174.4053	0.00
10/05/2023	2025 On 01-February-24			Bond Future	176.09	176.4525	176.0925	176.4525	0.00
10/05/2023	2025 On 02-May-24			Bond Future	180.09	180.4583	180.0901	180.4583	0.00
10/05/2023	2025 On 01-August-24			Bond Future	182.00	182.3661	181.9953	182.3661	0.00
10/05/2023	2029 On 03-August-23			Bond Future	124.52	125.0889	124.5224	125.0889	1,976.00
10/05/2023	2029 On 02-November-23			Bond Future	125.92	126.4948	125.9155	126.4948	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
10/05/2023	2029 On 01-February-24			Bond Future	128.71	129.2982	128.7061	129.2982	0.00
10/05/2023	2029 On 02-May-24			Bond Future	130.24	130.8466	130.2424	130.8466	0.00
10/05/2023	2029 On 01-August-24			Bond Future	132.97	133.5844	132.9694	133.5844	0.00
10/05/2023	2030 On 03-August-23			Bond Future	10.61	89.0783	10.6071	89.0783	97,783.00
10/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	3644	4	3644	4	0.00
10/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	7990	9	7990	9	0.00
10/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	1105	2	1105	2	1,012.00
10/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	1626	2	1626	2	350.00
10/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	3579	4	3579	4	0.00
10/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	3611	4	3611	4	0.00
10/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	9080	10	9080	10	0.00
10/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	28	0	28	0	350.00
10/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	520	0	520	0	0.00
10/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	536	0	536	0	0.00
10/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	1444	1	1444	1	0.00
10/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	58	0	58	0	1,012.00
10/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1989	2	1989	2	0.00
10/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	528	0	528	0	0.00
10/05/2023	2030 On 02-November-23			Bond Future	10.70	91.0180	10.6950	91.0180	116.00
10/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	4522	5	4522	5	0.00
10/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	834	0	834	0	500.00
10/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	2496	3	2496	3	0.00
10/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	2473	3	2473	3	0.00
10/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	4111	0	4111	0	0.00
10/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1068	1	1068	1	800.00
10/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	1589	0	1589	0	500.00
10/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	2449	3	2449	3	0.00
10/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	521	1	521	1	800.00
10/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	5314	5	5314	5	0.00
10/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	2018	2	2018	2	0.00
10/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	3691	3	3691	3	0.00
10/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1146	0	1146	0	500.00
10/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	2000	2	2000	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
10/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1983	2	1983	2	0.00
10/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	2857	0	2857	0	0.00
10/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	4231	0	4231	0	0.00
10/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1007	1	1007	1	800.00
10/05/2023	2030 On 01-February-24			Bond Future	10.79	89.0084	10.7889	89.0084	0.00
10/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	5404	0	5404	0	0.00
10/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	6101	7	6101	7	0.00
10/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	3903	5	3903	5	0.00
10/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	4007	5	4007	5	0.00
10/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	4033	5	4033	5	0.00
10/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	1342	2	1342	2	400.00
10/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	750	1	750	1	400.00
10/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	1097	0	1097	0	500.00
10/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1863	0	1863	0	500.00
10/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	4059	5	4059	5	0.00
10/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1148	1	1148	1	1,360.00
10/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	4661	4	4661	4	0.00
10/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	5787	5	5787	5	0.00
10/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	4778	0	4778	0	0.00
10/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1778	1	1778	1	0.00
10/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1257	0	1257	0	500.00
10/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1059	1	1059	1	400.00
10/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	3474	0	3474	0	0.00
10/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	4270	4	4270	4	0.00
10/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1790	1	1790	1	0.00
10/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1803	1	1803	1	0.00
10/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1854	2	1854	2	1,360.00
10/05/2023	2030 On 02-May-24			Bond Future	10.88	91.0097	10.8830	91.0097	0.00
10/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1102	1	1102	1	0.00
10/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	1540	2	1540	2	1,000.00
10/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	5459	6	5459	6	0.00
10/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	915	1	915	1	1,000.00
10/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1079	1	1079	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1090	1	1090	1	0.00
10/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	5318	5	5318	5	0.00
10/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	5348	5	5348	5	0.00
10/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	5801	5	5801	5	0.00
10/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	1492	1	1492	1	1,000.00
10/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	4389	4	4389	4	0.00
10/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	5289	5	5289	5	0.00
10/05/2023	2030 On 01-August-24			Bond Future	11.03	88.8844	11.0310	88.8844	0.00
10/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1973	2	1973	2	0.00
10/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1941	2	1941	2	0.00
10/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1957	2	1957	2	0.00
10/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	4420	4	4420	4	0.00
10/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	4443	4	4443	4	0.00
10/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	4398	4	4398	4	0.00
10/05/2023	2032 On 03-August-23			Bond Future	11.31	87.2305	11.3131	87.2305	115,565.00
10/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	2224	3	2224	3	0.00
10/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	3135	4	3135	4	0.00
10/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	3168	4	3168	4	0.00
10/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	29	0	29	0	1,500.00
10/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	250	0	250	0	7,500.00
10/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	3200	4	3200	4	0.00
10/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	2513	3	2513	3	0.00
10/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	3635	4	3635	4	5,000.00
10/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	871	1	871	1	0.00
10/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	1383	1	1383	1	7,500.00
10/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1038	1	1038	1	0.00
10/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	5321	5	5321	5	0.00
10/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	8841	8	8841	8	0.00
10/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1052	1	1052	1	0.00
10/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1066	1	1066	1	0.00
10/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	1568	1	1568	1	7,500.00
10/05/2023	2032 On 02-November-23			Bond Future	11.42	84.9670	11.4202	84.9670	64,382.00
10/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	5151	0	5151	0	0.00

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10/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	1903	0	1903	0	500.00
10/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	2189	3	2189	3	0.00
10/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	2212	3	2212	3	0.00
10/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	2235	3	2235	3	0.00
10/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	1019	0	1019	0	500.00
10/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	4014	5	4014	5	0.00
10/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1796	1	1796	1	0.00
10/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	3476	0	3476	0	0.00
10/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	5049	0	5049	0	0.00
10/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	3089	3	3089	3	0.00
10/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	3113	3	3113	3	0.00
10/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	3138	3	3138	3	0.00
10/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1320	0	1320	0	500.00
10/05/2023	2032 On 01-February-24			Bond Future	11.53	86.8305	11.5306	86.8305	0.00
10/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	4074	5	4074	5	0.00
10/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	1605	2	1605	2	1,200.00
10/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	6384	7	6384	7	0.00
10/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	6737	0	6737	0	0.00
10/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	2222	0	2222	0	500.00
10/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	4018	5	4018	5	0.00
10/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	4046	5	4046	5	0.00
10/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	1336	0	1336	0	500.00
10/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	664	1	664	1	1,200.00
10/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	8055	7	8055	7	0.00
10/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	2639	2	2639	2	0.00
10/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	2657	2	2657	2	0.00
10/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	4280	0	4280	0	0.00
10/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1455	0	1455	0	500.00
10/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1567	1	1567	1	1,200.00
10/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	5811	0	5811	0	0.00
10/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	5248	5	5248	5	0.00
10/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	2622	2	2622	2	0.00
10/05/2023	2032 On 02-May-24			Bond Future	11.64	84.6200	11.6386	84.6200	0.00

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10/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	2089	0	2089	0	500.00
10/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	1270	0	1270	0	500.00
10/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	1203	2	1203	2	0.00
10/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	1217	2	1217	2	0.00
10/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	6911	8	6911	8	0.00
10/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	7809	0	7809	0	0.00
10/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	1230	2	1230	2	0.00
10/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	984	1	984	1	1,000.00
10/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	1676	2	1676	2	1,000.00
10/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	5269	5	5269	5	0.00
10/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	6992	6	6992	6	0.00
10/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	6262	6	6262	6	0.00
10/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1251	0	1251	0	500.00
10/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	6297	6	6297	6	0.00
10/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	6332	6	6332	6	0.00
10/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	6156	0	6156	0	0.00
10/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	4600	0	4600	0	0.00
10/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1493	1	1493	1	1,000.00
10/05/2023	2032 On 01-August-24			Bond Future	11.79	86.3655	11.7887	86.3655	0.00
10/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	2338	3	2338	3	0.00
10/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	2357	3	2357	3	0.00
10/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	2376	3	2376	3	0.00
10/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	5229	5	5229	5	0.00
10/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	5256	5	5256	5	0.00
10/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	5283	5	5283	5	0.00
10/05/2023	2033 On 03-August-23			Bond Future	117.60	118.1617	117.6004	118.1617	7,527.00
10/05/2023	2033 On 02-November-23			Bond Future	118.75	119.3225	118.7484	119.3225	0.00
10/05/2023	2033 On 01-February-24			Bond Future	121.38	121.9669	121.3802	121.9669	0.00
10/05/2023	2033 On 02-May-24			Bond Future	122.65	123.2530	122.6544	123.2530	0.00
10/05/2023	2033 On 01-August-24			Bond Future	125.22	125.8321	125.2226	125.8321	0.00
10/05/2023	2037 On 03-August-23			Bond Future	12.18	76.8817	12.1768	76.8817	132,481.00
10/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	26	0	26	0	1,800.00
10/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	220	0	220	0	1,800.00

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10/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	2099	3	2099	3	0.00
10/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	2044	2	2044	2	0.00
10/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	2071	2	2071	2	0.00
10/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	2322	2	2322	2	0.00
10/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	2349	2	2349	2	0.00
10/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	2296	2	2296	2	0.00
10/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	6918	6	6918	6	0.00
10/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	11122	10	11122	10	0.00
10/05/2023	2037 On 02-November-23			Bond Future	12.29	78.5559	12.2903	78.5559	0.00
10/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	1353	2	1353	2	0.00
10/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	1335	2	1335	2	0.00
10/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	1371	2	1371	2	0.00
10/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	5383	5	5383	5	0.00
10/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	5344	5	5344	5	0.00
10/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	5305	5	5305	5	0.00
10/05/2023	2037 On 01-February-24			Bond Future	12.41	76.0227	12.4099	76.0227	0.00
10/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	3493	4	3493	4	0.00
10/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	3466	4	3466	4	0.00
10/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	3520	4	3520	4	0.00
10/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3935	4	3935	4	0.00
10/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3985	4	3985	4	0.00
10/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3960	4	3960	4	0.00
10/05/2023	2037 On 02-May-24			Bond Future	12.53	77.7320	12.5286	77.7320	0.00
10/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1804	2	1804	2	0.00
10/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1820	2	1820	2	0.00
10/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1837	2	1837	2	0.00
10/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	7709	7	7709	7	0.00
10/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	7669	7	7669	7	0.00
10/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	7629	7	7629	7	0.00
10/05/2023	2037 On 01-August-24			Bond Future	12.68	75.0806	12.6840	75.0806	0.00
10/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	3111	3	3111	3	0.00
10/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	3089	3	3089	3	0.00
10/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	3066	3	3066	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
10/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	6112	6	6112	6	0.00
10/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	6082	6	6082	6	0.00
10/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	6052	6	6052	6	0.00
10/05/2023	2038 On 03-August-23			Bond Future	127.82	128.9954	127.8218	128.9954	3,673.00
10/05/2023	2038 On 02-November-23			Bond Future	130.63	131.8342	130.6338	131.8342	1,343.00
10/05/2023	2038 On 01-February-24			Bond Future	131.49	132.7108	131.4855	132.7108	0.00
10/05/2023	2038 On 02-May-24			Bond Future	134.47	135.7235	134.4706	135.7235	0.00
10/05/2023	2038 On 01-August-24			Bond Future	135.19	136.4601	135.1858	136.4601	0.00
10/05/2023	2040 On 03-August-23			Bond Future	12.39	77.2672	12.3881	77.2672	132,772.00
10/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	1849	2	1849	2	0.00
10/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	1876	2	1876	2	0.00
10/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	1903	2	1903	2	0.00
10/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2803	2	2803	2	0.00
10/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2833	3	2833	3	0.00
10/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2864	3	2864	3	0.00
10/05/2023	2040 On 02-November-23			Bond Future	12.50	78.9499	12.5032	78.9499	29.00
10/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	1209	1	1209	1	0.00
10/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1176	1	1176	1	0.00
10/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1192	1	1192	1	0.00
10/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	6498	6	6498	6	0.00
10/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	6587	6	6587	6	0.00
10/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	6542	6	6542	6	0.00
10/05/2023	2040 On 01-February-24			Bond Future	12.62	76.1749	12.6242	76.1749	18.00
10/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	3234	4	3234	4	0.00
10/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	3207	4	3207	4	0.00
10/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	3181	4	3181	4	0.00
10/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	4815	4	4815	4	0.00
10/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	4785	4	4785	4	0.00
10/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	4755	4	4755	4	0.00
10/05/2023	2040 On 02-May-24			Bond Future	12.74	77.8877	12.7442	77.8877	0.00
10/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1882	2	1882	2	0.00
10/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1847	2	1847	2	0.00
10/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1864	2	1864	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
10/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	8325	8	8325	8	0.00
10/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	8412	8	8412	8	0.00
10/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	8368	8	8368	8	0.00
10/05/2023	2040 On 01-August-24			Bond Future	12.90	74.9887	12.8991	74.9887	0.00
10/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	3326	4	3326	4	0.00
10/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	3350	4	3350	4	0.00
10/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	3374	4	3374	4	0.00
10/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	6411	6	6411	6	0.00
10/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	6442	6	6442	6	0.00
10/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	6475	6	6475	6	0.00
10/05/2023	2044 On 03-August-23			Bond Future	12.44	73.5430	12.4386	73.5430	85,282.00
10/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	802	1	802	1	4,553.00
10/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	1668	2	1668	2	0.00
10/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	2599	3	2599	3	0.00
10/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	1271	1	1271	1	0.00
10/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	1643	2	1643	2	0.00
10/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	1618	2	1618	2	0.00
10/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	3283	3	3283	3	0.00
10/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	3249	3	3249	3	0.00
10/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	3828	4	3828	4	4,754.00
10/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2253	2	2253	2	9,106.00
10/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	3216	3	3216	3	0.00
10/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	4884	5	4884	5	3,076.00
10/05/2023	2044 On 02-November-23			Bond Future	12.55	75.1447	12.5494	75.1447	0.00
10/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1052	1	1052	1	0.00
10/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1067	1	1067	1	0.00
10/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1083	1	1083	1	0.00
10/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	6911	7	6911	7	0.00
10/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	6959	7	6959	7	0.00
10/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	7008	7	7008	7	0.00
10/05/2023	2044 On 01-February-24			Bond Future	12.67	72.4114	12.6657	72.4114	0.00
10/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	3006	3	3006	3	0.00
10/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	3031	3	3031	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
10/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	3057	3	3057	3	0.00
10/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	5169	5	5169	5	0.00
10/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	5201	5	5201	5	0.00
10/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	5233	5	5233	5	0.00
10/05/2023	2044 On 02-May-24			Bond Future	12.78	74.0395	12.7805	74.0395	0.00
10/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1899	2	1899	2	0.00
10/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1917	2	1917	2	0.00
10/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1934	2	1934	2	0.00
10/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	8385	8	8385	8	0.00
10/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	8430	8	8430	8	0.00
10/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	8475	8	8475	8	0.00
10/05/2023	2044 On 01-August-24			Bond Future	12.93	71.1861	12.9283	71.1861	0.00
10/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	3316	4	3316	4	0.00
10/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	3293	4	3293	4	0.00
10/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	3269	4	3269	4	0.00
10/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	6847	7	6847	7	0.00
10/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	6813	7	6813	7	0.00
10/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	6780	6	6780	6	0.00
10/05/2023	2046 On 03-August-23			Bond Future	114.21	114.3279	114.2139	114.3279	13,094.00
10/05/2023	2046 On 02-November-23			Bond Future	114.61	114.7279	114.6111	114.7279	4,231.00
10/05/2023	2046 On 01-February-24			Bond Future	117.15	117.2703	117.1511	117.2703	0.00
10/05/2023	2046 On 02-May-24			Bond Future	117.63	117.7532	117.6336	117.7532	0.00
10/05/2023	2046 On 01-August-24			Bond Future	120.09	120.2149	120.0945	120.2149	0.00
10/05/2023	2050 On 03-August-23			Bond Future	113.28	114.6385	113.2776	114.6385	11,148.00
10/05/2023	2050 On 02-November-23			Bond Future	115.77	117.1613	115.7697	117.1613	3,146.00
10/05/2023	2050 On 01-February-24			Bond Future	116.06	117.4817	116.0607	117.4817	0.00
10/05/2023	2050 On 02-May-24			Bond Future	118.70	120.1485	118.6955	120.1485	0.00
10/05/2023	2050 On 01-August-24			Bond Future	118.84	120.3205	118.8416	120.3205	0.00
10/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	AL37 On 03-August-23			Index Future	881.04	888.5910	881.0390	888.5910	0.00
10/05/2023	AL37 On 02-November-23			Index Future	900.21	907.9270	900.2090	907.9270	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
10/05/2023	AL37 On 01-February-24			Index Future	919.95	927.8420	919.9540	927.8420	0.00
10/05/2023	AL37 On 02-May-24			Index Future	940.64	948.7030	940.6380	948.7030	0.00
10/05/2023	AL37 On 01-August-24			Index Future	960.16	968.3860	960.1580	968.3860	0.00
10/05/2023	AL7T On 03-August-23			Index Future	1000.39	1010.7190	1000.3940	1010.7190	0.00
10/05/2023	AL7T On 02-November-23			Index Future	1022.16	1032.7120	1022.1600	1032.7120	0.00
10/05/2023	AL7T On 01-February-24			Index Future	1044.58	1055.3640	1044.5800	1055.3640	0.00
10/05/2023	AL7T On 02-May-24			Index Future	1068.07	1079.0920	1068.0660	1079.0920	0.00
10/05/2023	AL7T On 01-August-24			Index Future	1090.23	1101.4800	1090.2300	1101.4800	0.00
10/05/2023	ALBI On 03-August-23			Index Future	876.92	884.6890	876.9190	884.6890	99.00
10/05/2023	ALBI On 02-November-23			Index Future	896.00	903.9400	895.9980	903.9400	0.00
10/05/2023	ALBI On 01-February-24			Index Future	915.65	923.7670	915.6510	923.7670	0.00
10/05/2023	ALBI On 02-May-24			Index Future	936.24	944.5360	936.2380	944.5360	0.00
10/05/2023	ALBI On 01-August-24			Index Future	955.67	964.1330	955.6670	964.1330	0.00
10/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C219 On 31-March-29			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
10/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2023	ES33 On 03-August-23			Bond Future	12.69	74.4712	12.6930	74.4712	350.00
10/05/2023	ES33 On 02-November-23			Bond Future	12.84	72.3123	12.8421	72.3123	0.00
10/05/2023	ES33 On 01-February-24			Bond Future	13.00	73.9147	13.0002	73.9147	0.00
10/05/2023	ES33 On 02-May-24			Bond Future	13.15	71.7931	13.1544	71.7931	0.00
10/05/2023	ES33 On 01-August-24			Bond Future	13.35	73.2889	13.3480	73.2889	0.00
10/05/2023	ES42 On 03-August-23			Bond Future	13.15	70.8826	13.1457	70.8826	4,000.00
10/05/2023	ES42 On 02-November-23			Bond Future	13.29	68.1791	13.2878	68.1791	0.00
10/05/2023	ES42 On 01-February-24			Bond Future	13.43	69.6898	13.4304	69.6898	0.00
10/05/2023	ES42 On 02-May-24			Bond Future	13.57	67.0091	13.5750	67.0091	0.00
10/05/2023	ES42 On 01-August-24			Bond Future	13.75	68.4019	13.7493	68.4019	0.00
10/05/2023	GOVI On 03-August-23			GOVI	864.41	872.1280	864.4090	872.1280	836.00
10/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	271790	35	271790	35	0.00
10/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	271990	35	271990	35	0.00
10/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	271890	35	271890	35	0.00
10/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 02-November-23			GOVI	883.22	891.1060	883.2160	891.1060	0.00
10/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	5	0	5	0.00
10/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	5	0	5	0.00
10/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	5	0	5	0.00
10/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	25940	0	25940	0	0.00
10/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	26040	0	26040	0	0.00
10/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	25840	0	25840	0	0.00
10/05/2023	GOVI On 01-February-24			GOVI	902.59	910.6510	902.5890	910.6510	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
10/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	226090	31	226090	31	0.00
10/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	225990	31	225990	31	0.00
10/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	225890	31	225890	31	0.00
10/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 02-May-24			GOVI	922.88	931.1260	922.8820	931.1260	0.00
10/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	280880	20	280880	20	0.00
10/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	280980	20	280980	20	0.00
10/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	281080	20	281080	20	0.00
10/05/2023	GOVI On 01-August-24			GOVI	942.03	950.4450	942.0340	950.4450	0.00
10/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	7	0	7	0.00
10/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	7	0	7	0.00
10/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	7	0	7	0.00
10/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	13560	0	13560	0	0.00
10/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	13460	0	13460	0	0.00
10/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	13360	0	13360	0	0.00
10/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2023	IGOV On 03-August-23			Index Future	330.35	332.1690	330.3480	332.1690	638.00
10/05/2023	IGOV On 02-November-23			Index Future	337.62	339.4760	337.6150	339.4760	16.00
10/05/2023	IGOV On 01-February-24			Index Future	345.10	347.0000	345.0980	347.0000	0.00
10/05/2023	IGOV On 02-May-24			Index Future	352.93	354.8780	352.9320	354.8780	0.00
10/05/2023	IGOV On 01-August-24			Index Future	360.33	362.3150	360.3300	362.3150	0.00
10/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
10/05/2023	IS10 On	15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/05/2023	IS10 On	21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/05/2023	IS10 On	20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/05/2023	IS10 On	20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/05/2023	IS10 On	22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/05/2023	IS10 On	20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/05/2023	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/05/2023	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2023	JBAF On	17-May-23			Jibar Tradeable Future	8.04	91.9550	8.0350	91.9550	0.00
10/05/2023	JBAF On	21-June-23			Jibar Tradeable Future	8.40	91.6650	8.3950	91.6650	0.00
10/05/2023	JBAF On	19-July-23			Jibar Tradeable Future	8.41	91.6500	8.4100	91.6500	0.00
10/05/2023	JBAF On	16-August-23			Jibar Tradeable Future	8.60	91.5100	8.6000	91.5100	0.00
10/05/2023	JBAF On	20-September-23			Jibar Tradeable Future	8.61	91.4950	8.6050	91.4950	0.00
10/05/2023	JBAF On	18-October-23			Jibar Tradeable Future	8.65	91.5000	8.6500	91.5000	0.00
10/05/2023	JBAF On	20-December-23			Jibar Tradeable Future	8.63	91.5500	8.6300	91.5500	0.00
10/05/2023	JBAF On	20-March-24			Jibar Tradeable Future	8.56	91.6200	8.5600	91.6200	0.00
10/05/2023	JBAF On	19-June-24			Jibar Tradeable Future	8.35	91.8500	8.3500	91.8500	0.00
10/05/2023	JBAF On	18-September-24			Jibar Tradeable Future	8.30	91.9050	8.2950	91.9050	0.00
10/05/2023	JBAF On	18-December-24			Jibar Tradeable Future	8.15	92.0800	8.1500	92.0800	0.00
10/05/2023	JBAF On	19-March-25			Jibar Tradeable Future	8.16	92.0750	8.1550	92.0750	0.00
10/05/2023	R035 On	03-August-23			Bond Future	11.87	86.0649	11.8729	86.0649	55,636.00
10/05/2023	R035 On	03-August-23	11.75	Call	Bond Future	1824	2	1824	2	0.00
10/05/2023	R035 On	03-August-23	11.99	Call	Bond Future	2509	3	2509	3	0.00
10/05/2023	R035 On	03-August-23	11.98	Call	Bond Future	2478	3	2478	3	0.00
10/05/2023	R035 On	03-August-23	12.00	Call	Bond Future	2540	3	2540	3	0.00
10/05/2023	R035 On	03-August-23	12.00	Put	Bond Future	1862	2	1862	2	0.00
10/05/2023	R035 On	03-August-23	11.98	Put	Bond Future	1906	2	1906	2	0.00
10/05/2023	R035 On	03-August-23	11.99	Put	Bond Future	1884	2	1884	2	0.00
10/05/2023	R035 On	03-August-23	11.75	Put	Bond Future	2487	2	2487	2	4,870.00
10/05/2023	R035 On	02-November-23			Bond Future	11.99	83.4292	11.9894	83.4292	100,557.00
10/05/2023	R035 On	02-November-23	11.43	Call	Bond Future	1694	2	1694	2	0.00
10/05/2023	R035 On	02-November-23	10.62	Call	Bond Future	509	1	509	1	400.00
10/05/2023	R035 On	02-November-23	12.85	Call	Bond Future	5891	6	5891	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
10/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	1653	2	1653	2	0.00
10/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	1673	2	1673	2	0.00
10/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1122	1	1122	1	400.00
10/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	4751	4	4751	4	0.00
10/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	4786	4	4786	4	0.00
10/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1534	1	1534	1	400.00
10/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	8196	8	8196	8	0.00
10/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	5888	5	5888	5	0.00
10/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	4717	4	4717	4	0.00
10/05/2023	R035 On 01-February-24			Bond Future	12.11	85.2590	12.1131	85.2590	0.00
10/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	8065	9	8065	9	0.00
10/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	3855	4	3855	4	0.00
10/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	3913	4	3913	4	0.00
10/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	1445	2	1445	2	400.00
10/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	800	1	800	1	400.00
10/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	3884	4	3884	4	0.00
10/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	3488	3	3488	3	0.00
10/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	9054	8	9054	8	0.00
10/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	6809	6	6809	6	0.00
10/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	3511	3	3511	3	0.00
10/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	3466	3	3466	3	0.00
10/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1516	1	1516	1	400.00
10/05/2023	R035 On 02-May-24			Bond Future	12.23	82.6628	12.2250	82.6628	0.00
10/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1759	2	1759	2	0.00
10/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1726	2	1726	2	0.00
10/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1742	2	1742	2	0.00
10/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	7182	7	7182	7	0.00
10/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	7221	7	7221	7	0.00
10/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	7143	7	7143	7	0.00
10/05/2023	R035 On 01-August-24			Bond Future	12.37	84.3683	12.3720	84.3683	0.00
10/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	2901	3	2901	3	0.00
10/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	2923	3	2923	3	0.00
10/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	2946	3	2946	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
10/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	5862	5	5862	5	0.00
10/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	5832	5	5832	5	0.00
10/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	5802	5	5802	5	0.00
10/05/2023	R186 On 03-August-23			Bond Future	9.16	105.9729	9.1638	105.9729	84,581.00
10/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	2069	3	2069	3	0.00
10/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	2113	3	2113	3	0.00
10/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	2091	3	2091	3	0.00
10/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	430	0	430	0	0.00
10/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	436	0	436	0	0.00
10/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	423	0	423	0	0.00
10/05/2023	R186 On 02-November-23			Bond Future	9.19	108.2800	9.1934	108.2800	14,853.00
10/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	3709	4	3709	4	0.00
10/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	1683	2	1683	2	0.00
10/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	1699	2	1699	2	0.00
10/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	1716	2	1716	2	0.00
10/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	1326	2	1326	2	1,715.00
10/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1156	1	1156	1	0.00
10/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	1166	1	1166	1	0.00
10/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	1177	1	1177	1	0.00
10/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	439	0	439	0	1,715.00
10/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	1444	1	1444	1	0.00
10/05/2023	R186 On 01-February-24			Bond Future	9.22	105.3453	9.2212	105.3453	0.00
10/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2065	3	2065	3	0.00
10/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2049	3	2049	3	0.00
10/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2033	3	2033	3	0.00
10/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	1314	1	1314	1	0.00
10/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	1332	1	1332	1	0.00
10/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	1323	1	1323	1	0.00
10/05/2023	R186 On 02-May-24			Bond Future	9.23	107.7138	9.2294	107.7138	0.00
10/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	493	1	493	1	0.00
10/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	487	1	487	1	0.00
10/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	499	1	499	1	0.00
10/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	3388	3	3388	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
10/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	3424	3	3424	3	0.00
10/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	3406	3	3406	3	0.00
10/05/2023	R186 On 01-August-24			Bond Future	9.33	104.6312	9.3298	104.6312	0.00
10/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	1053	1	1053	1	0.00
10/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	1043	1	1043	1	0.00
10/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	1033	1	1033	1	0.00
10/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	2400	2	2400	2	0.00
10/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	2424	2	2424	2	0.00
10/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	2412	2	2412	2	0.00
10/05/2023	R197 On 03-August-23			Bond Future	334.60	334.9445	334.5967	334.9445	12.00
10/05/2023	R197 On 02-November-23			Bond Future	346.67	342.3153	346.6704	342.3153	0.00
10/05/2023	R202 On 03-August-23			Bond Future	250.62	251.8154	250.6176	251.8154	5,440.00
10/05/2023	R202 On 02-November-23			Bond Future	256.13	257.3568	256.1306	257.3568	0.00
10/05/2023	R202 On 01-February-24			Bond Future	256.78	258.0311	256.7812	258.0311	0.00
10/05/2023	R202 On 02-May-24			Bond Future	262.61	263.8888	262.6104	263.8888	0.00
10/05/2023	R202 On 01-August-24			Bond Future	262.94	264.2350	262.9401	264.2350	0.00
10/05/2023	R209 On 03-August-23			Bond Future	11.90	66.3880	11.9024	66.3880	12,039.00
10/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	191	0	191	0	7,000.00
10/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	2015	2	2015	2	0.00
10/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	638	1	638	1	7,000.00
10/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	18	0	18	0	1,800.00
10/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	166	0	166	0	1,800.00
10/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	2146	3	2146	3	0.00
10/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	1964	2	1964	2	0.00
10/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	1989	2	1989	2	0.00
10/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1689	1	1689	1	1,750.00
10/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	3814	3	3814	3	0.00
10/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1791	2	1791	2	0.00
10/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	9922	9	9922	9	0.00
10/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1834	2	1834	2	0.00
10/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1813	2	1813	2	0.00
10/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	5952	5	5952	5	0.00
10/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	6193	6	6193	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
10/05/2023	R209 On 02-November-23			Bond Future	12.00	64.6798	12.0048	64.6798	2.00
10/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	1314	2	1314	2	0.00
10/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	1297	2	1297	2	0.00
10/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	1280	2	1280	2	0.00
10/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	4520	4	4520	4	0.00
10/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	4487	4	4487	4	0.00
10/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	4455	4	4455	4	0.00
10/05/2023	R209 On 01-February-24			Bond Future	12.11	66.0984	12.1089	66.0984	0.00
10/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	3269	4	3269	4	0.00
10/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	3244	4	3244	4	0.00
10/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	3294	4	3294	4	0.00
10/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	3152	3	3152	3	0.00
10/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	3172	3	3172	3	0.00
10/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	3193	3	3193	3	0.00
10/05/2023	R209 On 02-May-24			Bond Future	12.21	64.4309	12.2106	64.4309	0.00
10/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1634	2	1634	2	0.00
10/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1619	2	1619	2	0.00
10/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1604	2	1604	2	0.00
10/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	6544	6	6544	6	0.00
10/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	6509	6	6509	6	0.00
10/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	6474	6	6474	6	0.00
10/05/2023	R209 On 01-August-24			Bond Future	12.34	65.7601	12.3431	65.7601	0.00
10/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	2676	3	2676	3	0.00
10/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	2656	3	2656	3	0.00
10/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	2696	3	2696	3	0.00
10/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	5167	5	5167	5	0.00
10/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	5193	5	5193	5	0.00
10/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	5220	5	5220	5	0.00
10/05/2023	R210 On 03-August-23			Bond Future	229.07	229.6130	229.0715	229.6130	421.00
10/05/2023	R210 On 02-November-23			Bond Future	230.90	231.4579	230.9040	231.4579	0.00
10/05/2023	R210 On 01-February-24			Bond Future	236.02	236.5875	236.0213	236.5875	0.00
10/05/2023	R210 On 02-May-24			Bond Future	238.08	238.6546	238.0791	238.6546	0.00
10/05/2023	R210 On 01-August-24			Bond Future	243.06	243.6466	243.0624	243.6466	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
10/05/2023	R213 On 03-August-23			Bond Future	11.06	83.4990	11.0565	83.4990	23,367.00
10/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	3157	4	3157	4	0.00
10/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	3188	4	3188	4	0.00
10/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	3219	4	3219	4	0.00
10/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	781	1	781	1	0.00
10/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	771	1	771	1	0.00
10/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	792	1	792	1	0.00
10/05/2023	R213 On 02-November-23			Bond Future	11.16	81.7601	11.1605	81.7601	6,998.00
10/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	2238	3	2238	3	0.00
10/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	2260	3	2260	3	0.00
10/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	2283	3	2283	3	0.00
10/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	2412	2	2412	2	0.00
10/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	2432	2	2432	2	0.00
10/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	2452	2	2452	2	0.00
10/05/2023	R213 On 01-February-24			Bond Future	11.27	83.5532	11.2723	83.5532	0.00
10/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	3933	5	3933	5	0.00
10/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	3881	4	3881	4	0.00
10/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	3907	4	3907	4	0.00
10/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2122	2	2122	2	0.00
10/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2136	2	2136	2	0.00
10/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2107	2	2107	2	0.00
10/05/2023	R213 On 02-May-24			Bond Future	11.37	81.8722	11.3713	81.8722	0.00
10/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1158	1	1158	1	0.00
10/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1171	1	1171	1	0.00
10/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1184	1	1184	1	0.00
10/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	5656	5	5656	5	0.00
10/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	5686	5	5686	5	0.00
10/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	5717	5	5717	5	0.00
10/05/2023	R213 On 01-August-24			Bond Future	11.51	83.5632	11.5134	83.5632	0.00
10/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	2136	3	2136	3	0.00
10/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	2102	3	2102	3	0.00
10/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	2119	3	2119	3	0.00
10/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	4689	4	4689	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
10/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	4714	4	4714	4	0.00
10/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	4666	4	4666	4	0.00
10/05/2023	R214 On 03-August-23			Bond Future	12.26	62.1741	12.2633	62.1741	18,852.00
10/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	1689	2	1689	2	0.00
10/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	1643	2	1643	2	0.00
10/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	1666	2	1666	2	0.00
10/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2208	2	2208	2	0.00
10/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2233	2	2233	2	0.00
10/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2184	2	2184	2	0.00
10/05/2023	R214 On 02-November-23			Bond Future	12.37	60.2251	12.3697	60.2251	0.00
10/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	958	1	958	1	0.00
10/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	985	1	985	1	0.00
10/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	972	1	972	1	0.00
10/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	5491	5	5491	5	0.00
10/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	5530	5	5530	5	0.00
10/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	5452	5	5452	5	0.00
10/05/2023	R214 On 01-February-24			Bond Future	12.48	61.5460	12.4813	61.5460	0.00
10/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	2597	3	2597	3	0.00
10/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	2619	3	2619	3	0.00
10/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	2641	3	2641	3	0.00
10/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4156	4	4156	4	0.00
10/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4182	4	4182	4	0.00
10/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4208	4	4208	4	0.00
10/05/2023	R214 On 02-May-24			Bond Future	12.58	59.6243	12.5823	59.6243	0.00
10/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1582	2	1582	2	0.00
10/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1552	2	1552	2	0.00
10/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1567	2	1567	2	0.00
10/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	7009	7	7009	7	0.00
10/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	7047	7	7047	7	0.00
10/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	6971	7	6971	7	0.00
10/05/2023	R214 On 01-August-24			Bond Future	12.71	60.8545	12.7105	60.8545	0.00
10/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2877	3	2877	3	0.00
10/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2898	3	2898	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
10/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2918	3	2918	3	0.00
10/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5379	5	5379	5	0.00
10/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	5406	5	5406	5	0.00
10/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	5434	5	5434	5	0.00
10/05/2023	R248 On 03-August-23			Bond Future	12.37	76.6173	12.3728	76.6173	240,212.00
10/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	1666	2	1666	2	0.00
10/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	1691	2	1691	2	0.00
10/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	1717	2	1717	2	0.00
10/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	3263	3	3263	3	0.00
10/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	3297	3	3297	3	0.00
10/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	3332	3	3332	3	0.00
10/05/2023	R248 On 02-November-23			Bond Future	12.48	73.8395	12.4840	73.8395	11,069.00
10/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1130	1	1130	1	0.00
10/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1098	1	1098	1	0.00
10/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1114	1	1114	1	0.00
10/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	7198	7	7198	7	0.00
10/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	7297	7	7297	7	0.00
10/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	7247	7	7247	7	0.00
10/05/2023	R248 On 01-February-24			Bond Future	12.60	75.4589	12.6008	75.4589	0.00
10/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2959	3	2959	3	0.00
10/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	2908	3	2908	3	0.00
10/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	2934	3	2934	3	0.00
10/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	5533	5	5533	5	0.00
10/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	5567	5	5567	5	0.00
10/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	5499	5	5499	5	0.00
10/05/2023	R248 On 02-May-24			Bond Future	12.71	72.7059	12.7067	72.7059	13,000.00
10/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1821	2	1821	2	0.00
10/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1787	2	1787	2	0.00
10/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1804	2	1804	2	0.00
10/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	9192	9	9192	9	0.00
10/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	9289	9	9289	9	0.00
10/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	9240	9	9240	9	0.00
10/05/2023	R248 On 01-August-24			Bond Future	12.84	74.2052	12.8407	74.2052	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
10/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	3658	4	3658	4	0.00
10/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	3608	4	3608	4	0.00
10/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	3633	4	3633	4	0.00
10/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	6607	6	6607	6	0.00
10/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	6640	6	6640	6	0.00
10/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	6574	6	6574	6	0.00