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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
12/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	2025 On 03-August-23			Bond Future	170.04	169.3754	170.0390	169.3754	6,270.00
12/05/2023	2025 On 02-November-23			Bond Future	173.81	173.1011	173.8054	173.1011	0.00
12/05/2023	2025 On 01-February-24			Bond Future	175.92	175.1245	175.9218	175.1245	0.00
12/05/2023	2025 On 02-May-24			Bond Future	179.95	179.1002	179.9478	179.1002	0.00
12/05/2023	2025 On 01-August-24			Bond Future	181.92	180.9918	181.9240	180.9918	0.00
12/05/2023	2029 On 03-August-23			Bond Future	123.57	124.5716	123.5680	124.5716	1,976.00
12/05/2023	2029 On 02-November-23			Bond Future	124.96	125.9665	124.9591	125.9665	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
12/05/2023	2029 On 01-February-24			Bond Future	127.79	128.7583	127.7858	128.7583	0.00
12/05/2023	2029 On 02-May-24			Bond Future	129.33	130.2992	129.3258	130.2992	0.00
12/05/2023	2029 On 01-August-24			Bond Future	132.09	133.0280	132.0853	133.0280	0.00
12/05/2023	2030 On 03-August-23			Bond Future	10.94	86.4198	10.9355	86.4198	97,833.00
12/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	2498	2	2498	2	0.00
12/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	6655	6	6655	6	0.00
12/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	513	1	513	1	1,012.00
12/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	854	1	854	1	350.00
12/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	2440	2	2440	2	0.00
12/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	2469	2	2469	2	0.00
12/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	7735	7	7735	7	0.00
12/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	62	0	62	0	350.00
12/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	754	1	754	1	0.00
12/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	778	1	778	1	0.00
12/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2052	2	2052	2	0.00
12/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	103	0	103	0	1,012.00
12/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	2778	3	2778	3	0.00
12/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	766	1	766	1	0.00
12/05/2023	2030 On 02-November-23			Bond Future	11.04	88.3007	11.0375	88.3007	116.00
12/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	3322	3	3322	3	0.00
12/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	504	0	504	0	500.00
12/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1593	2	1593	2	0.00
12/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1575	2	1575	2	0.00
12/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2951	3	2951	3	0.00
12/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	631	1	631	1	800.00
12/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	946	1	946	1	500.00
12/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1557	2	1557	2	0.00
12/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	332	0	332	0	800.00
12/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	6522	7	6522	7	0.00
12/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	2523	3	2523	3	0.00
12/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	4651	5	4651	5	0.00
12/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1383	2	1383	2	500.00
12/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	2500	3	2500	3	0.00

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12/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	2477	3	2477	3	0.00
12/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	3612	4	3612	4	0.00
12/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	5298	6	5298	6	0.00
12/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1205	2	1205	2	800.00
12/05/2023	2030 On 01-February-24			Bond Future	11.14	86.2317	11.1400	86.2317	0.00
12/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	4194	4	4194	4	0.00
12/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4854	5	4854	5	0.00
12/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2821	3	2821	3	0.00
12/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2913	3	2913	3	0.00
12/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2936	3	2936	3	0.00
12/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	848	1	848	1	400.00
12/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	498	0	498	0	400.00
12/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	704	1	704	1	500.00
12/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1185	1	1185	1	500.00
12/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2959	3	2959	3	0.00
12/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	734	1	734	1	1,360.00
12/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	5634	6	5634	6	0.00
12/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	6923	7	6923	7	0.00
12/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	5772	6	5772	6	0.00
12/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2065	3	2065	3	0.00
12/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1434	2	1434	2	500.00
12/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1199	2	1199	2	400.00
12/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4182	5	4182	5	0.00
12/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	5163	6	5163	6	0.00
12/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2081	3	2081	3	0.00
12/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2096	3	2096	3	0.00
12/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2159	3	2159	3	1,360.00
12/05/2023	2030 On 02-May-24			Bond Future	11.25	88.1705	11.2498	88.1705	0.00
12/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	4365	4	4365	4	0.00
12/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	754	1	754	1	0.00
12/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	1037	1	1037	1	1,000.00
12/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	5523	0	5523	0	0.00
12/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1939	0	1939	0	1,080.00

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12/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	635	1	635	1	1,000.00
12/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	740	1	740	1	0.00
12/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	747	1	747	1	0.00
12/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	6378	7	6378	7	0.00
12/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	6411	7	6411	7	0.00
12/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	6923	7	6923	7	0.00
12/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	3586	0	3586	0	0.00
12/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1373	0	1373	0	1,080.00
12/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5288	6	5288	6	0.00
12/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	6344	7	6344	7	0.00
12/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	1800	2	1800	2	1,000.00
12/05/2023	2030 On 01-August-24			Bond Future	11.41	85.9881	11.4103	85.9881	0.00
12/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1340	1	1340	1	0.00
12/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1329	1	1329	1	0.00
12/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1319	1	1319	1	0.00
12/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5216	6	5216	6	0.00
12/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5188	6	5188	6	0.00
12/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5160	6	5160	6	0.00
12/05/2023	2032 On 03-August-23			Bond Future	11.62	84.4423	11.6188	84.4423	113,598.00
12/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	1208	1	1208	1	0.00
12/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1956	2	1956	2	0.00
12/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1984	2	1984	2	0.00
12/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	6	0	6	0	1,500.00
12/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	70	0	70	0	7,500.00
12/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	2012	2	2012	2	0.00
12/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1436	2	1436	2	0.00
12/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	2395	2	2395	2	5,000.00
12/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1086	1	1086	1	0.00
12/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	1760	2	1760	2	7,500.00
12/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1305	2	1305	2	0.00
12/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	6595	7	6595	7	0.00
12/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	10273	11	10273	11	0.00
12/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1323	2	1323	2	0.00

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12/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1342	2	1342	2	0.00
12/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2007	3	2007	3	7,500.00
12/05/2023	2032 On 02-November-23			Bond Future	11.74	82.1172	11.7371	82.1172	64,682.00
12/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3908	4	3908	4	0.00
12/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	1158	1	1158	1	500.00
12/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1367	1	1367	1	0.00
12/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1384	1	1384	1	0.00
12/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1401	1	1401	1	0.00
12/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	574	1	574	1	500.00
12/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2878	3	2878	3	0.00
12/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2134	3	2134	3	0.00
12/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4205	5	4205	5	0.00
12/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6078	7	6078	7	0.00
12/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	3729	4	3729	4	0.00
12/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	3759	4	3759	4	0.00
12/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	3790	4	3790	4	0.00
12/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1551	2	1551	2	500.00
12/05/2023	2032 On 01-February-24			Bond Future	11.85	83.9183	11.8537	83.9183	0.00
12/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2926	3	2926	3	0.00
12/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	1018	1	1018	1	1,200.00
12/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	5050	5	5050	5	0.00
12/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5388	5	5388	5	0.00
12/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1429	2	1429	2	500.00
12/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2877	3	2877	3	0.00
12/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2902	3	2902	3	0.00
12/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	851	1	851	1	500.00
12/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	438	0	438	0	1,200.00
12/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	9298	10	9298	10	0.00
12/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	2963	4	2963	4	0.00
12/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	2984	4	2984	4	0.00
12/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	4955	5	4955	5	0.00
12/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1574	2	1574	2	500.00
12/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1702	2	1702	2	1,200.00

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12/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	6795	7	6795	7	0.00
12/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6130	7	6130	7	0.00
12/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	2942	3	2942	3	0.00
12/05/2023	2032 On 02-May-24			Bond Future	11.97	81.6424	11.9736	81.6424	0.00
12/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1432	1	1432	1	500.00
12/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	877	1	877	1	500.00
12/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	833	1	833	1	0.00
12/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	842	1	842	1	0.00
12/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5673	6	5673	6	0.00
12/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	6530	6	6530	6	0.00
12/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	851	1	851	1	0.00
12/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	690	1	690	1	1,000.00
12/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	1144	1	1144	1	1,000.00
12/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6224	7	6224	7	0.00
12/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8184	9	8184	9	0.00
12/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	7369	8	7369	8	0.00
12/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1458	2	1458	2	500.00
12/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	7408	8	7408	8	0.00
12/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	7448	8	7448	8	0.00
12/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7250	8	7250	8	0.00
12/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5430	6	5430	6	0.00
12/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1741	2	1741	2	1,000.00
12/05/2023	2032 On 01-August-24			Bond Future	12.13	83.3278	12.1323	83.3278	0.00
12/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1612	2	1612	2	0.00
12/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1625	2	1625	2	0.00
12/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1637	2	1637	2	0.00
12/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	5975	7	5975	7	0.00
12/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6008	7	6008	7	0.00
12/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6041	7	6041	7	0.00
12/05/2023	2033 On 03-August-23			Bond Future	116.25	116.0086	116.2496	116.0086	7,527.00
12/05/2023	2033 On 02-November-23			Bond Future	117.39	117.1220	117.3856	117.1220	0.00
12/05/2023	2033 On 01-February-24			Bond Future	120.04	119.7177	120.0409	119.7177	0.00
12/05/2023	2033 On 02-May-24			Bond Future	121.31	120.9574	121.3076	120.9574	0.00

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12/05/2023	2033 On 01-August-24			Bond Future	123.90	123.4906	123.8961	123.4906	0.00
12/05/2023	2037 On 03-August-23			Bond Future	12.38	74.5458	12.3832	74.5458	131,648.00
12/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	6	0	6	0	1,800.00
12/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	79	0	79	0	1,800.00
12/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	1281	1	1281	1	0.00
12/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	1237	1	1237	1	0.00
12/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	1259	1	1259	1	0.00
12/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	2602	3	2602	3	0.00
12/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	2633	3	2633	3	0.00
12/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	2570	3	2570	3	0.00
12/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	7868	8	7868	8	0.00
12/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	12194	13	12194	13	0.00
12/05/2023	2037 On 02-November-23			Bond Future	12.50	76.1685	12.5025	76.1685	0.00
12/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	847	1	847	1	0.00
12/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	834	1	834	1	0.00
12/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	861	1	861	1	0.00
12/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	5986	7	5986	7	0.00
12/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	5943	7	5943	7	0.00
12/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	5900	6	5900	6	0.00
12/05/2023	2037 On 01-February-24			Bond Future	12.62	73.5829	12.6237	73.5829	0.00
12/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2587	3	2587	3	0.00
12/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2563	3	2563	3	0.00
12/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2610	3	2610	3	0.00
12/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	4118	5	4118	5	0.00
12/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	4175	5	4175	5	0.00
12/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	4147	5	4147	5	0.00
12/05/2023	2037 On 02-May-24			Bond Future	12.75	75.2373	12.7483	75.2373	0.00
12/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1320	1	1320	1	0.00
12/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1332	1	1332	1	0.00
12/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1344	1	1344	1	0.00
12/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	8330	9	8330	9	0.00
12/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	8286	9	8286	9	0.00
12/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	8241	9	8241	9	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
12/05/2023	2037 On 01-August-24			Bond Future	12.91	72.5357	12.9067	72.5357	0.00
12/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2354	2	2354	2	0.00
12/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2335	2	2335	2	0.00
12/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2316	2	2316	2	0.00
12/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	6460	7	6460	7	0.00
12/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	6425	7	6425	7	0.00
12/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	6391	7	6391	7	0.00
12/05/2023	2038 On 03-August-23			Bond Future	124.21	126.1729	124.2057	126.1729	3,595.00
12/05/2023	2038 On 02-November-23			Bond Future	126.96	128.9483	126.9570	128.9483	1,343.00
12/05/2023	2038 On 01-February-24			Bond Future	127.79	129.7665	127.7868	129.7665	0.00
12/05/2023	2038 On 02-May-24			Bond Future	130.71	132.7125	130.7111	132.7125	0.00
12/05/2023	2038 On 01-August-24			Bond Future	131.40	133.3986	131.4022	133.3986	0.00
12/05/2023	2040 On 03-August-23			Bond Future	12.51	75.1248	12.5116	75.1248	133,120.00
12/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	1212	1	1212	1	0.00
12/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	1234	1	1234	1	0.00
12/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	1257	1	1257	1	0.00
12/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2848	4	2848	4	0.00
12/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2884	4	2884	4	0.00
12/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2919	4	2919	4	0.00
12/05/2023	2040 On 02-November-23			Bond Future	12.63	76.7600	12.6293	76.7600	29.00
12/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	795	1	795	1	0.00
12/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	772	1	772	1	0.00
12/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	784	1	784	1	0.00
12/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	6779	8	6779	8	0.00
12/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	6880	8	6880	8	0.00
12/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	6829	8	6829	8	0.00
12/05/2023	2040 On 01-February-24			Bond Future	12.75	73.9371	12.7488	73.9371	18.00
12/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2513	3	2513	3	0.00
12/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2466	3	2466	3	0.00
12/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2489	3	2489	3	0.00
12/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	4742	6	4742	6	0.00
12/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	4775	6	4775	6	0.00
12/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	4709	6	4709	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
12/05/2023	2040 On 02-May-24			Bond Future	12.87	75.5995	12.8711	75.5995	0.00
12/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1444	1	1444	1	0.00
12/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1418	1	1418	1	0.00
12/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1431	1	1431	1	0.00
12/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	8564	9	8564	9	0.00
12/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	8660	10	8660	10	0.00
12/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	8612	10	8612	10	0.00
12/05/2023	2040 On 01-August-24			Bond Future	13.03	72.6546	13.0255	72.6546	0.00
12/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2635	3	2635	3	0.00
12/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2656	3	2656	3	0.00
12/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2677	3	2677	3	0.00
12/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	6374	7	6374	7	0.00
12/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	6409	7	6409	7	0.00
12/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	6444	7	6444	7	0.00
12/05/2023	2044 On 03-August-23			Bond Future	12.56	71.5156	12.5623	71.5156	85,336.00
12/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	407	0	407	0	4,553.00
12/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	1046	1	1046	1	0.00
12/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1848	2	1848	2	0.00
12/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	739	1	739	1	0.00
12/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	1006	1	1006	1	0.00
12/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	1026	1	1026	1	0.00
12/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	3327	4	3327	4	0.00
12/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	3366	4	3366	4	0.00
12/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	3990	5	3990	5	4,754.00
12/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2197	3	2197	3	9,106.00
12/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	3289	4	3289	4	0.00
12/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	5183	6	5183	6	3,076.00
12/05/2023	2044 On 02-November-23			Bond Future	12.68	73.0723	12.6758	73.0723	0.00
12/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	701	1	701	1	0.00
12/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	712	1	712	1	0.00
12/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	723	1	723	1	0.00
12/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	7250	8	7250	8	0.00
12/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	7303	8	7303	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
12/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	7356	8	7356	8	0.00
12/05/2023	2044 On 01-February-24			Bond Future	12.79	70.2937	12.7907	70.2937	0.00
12/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2279	2	2279	2	0.00
12/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2302	2	2302	2	0.00
12/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2324	2	2324	2	0.00
12/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	5116	6	5116	6	0.00
12/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	5151	6	5151	6	0.00
12/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	5187	6	5187	6	0.00
12/05/2023	2044 On 02-May-24			Bond Future	12.91	71.8741	12.9080	71.8741	0.00
12/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1462	1	1462	1	0.00
12/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1475	1	1475	1	0.00
12/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1489	1	1489	1	0.00
12/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	8623	10	8623	10	0.00
12/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	8671	10	8671	10	0.00
12/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	8720	10	8720	10	0.00
12/05/2023	2044 On 01-August-24			Bond Future	13.06	68.9773	13.0555	68.9773	0.00
12/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2587	3	2587	3	0.00
12/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2546	3	2546	3	0.00
12/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2566	3	2566	3	0.00
12/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	6754	8	6754	8	0.00
12/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	6792	8	6792	8	0.00
12/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	6718	8	6718	8	0.00
12/05/2023	2046 On 03-August-23			Bond Future	109.87	111.5660	109.8741	111.5660	13,030.00
12/05/2023	2046 On 02-November-23			Bond Future	110.19	111.9064	110.1929	111.9064	4,231.00
12/05/2023	2046 On 01-February-24			Bond Future	112.69	114.3866	112.6858	114.3866	0.00
12/05/2023	2046 On 02-May-24			Bond Future	113.09	114.8116	113.0891	114.8116	0.00
12/05/2023	2046 On 01-August-24			Bond Future	115.50	117.2138	115.5001	117.2138	0.00
12/05/2023	2050 On 03-August-23			Bond Future	110.97	111.3187	110.9698	111.3187	11,060.00
12/05/2023	2050 On 02-November-23			Bond Future	113.43	113.7674	113.4280	113.7674	3,146.00
12/05/2023	2050 On 01-February-24			Bond Future	113.72	114.0178	113.7201	114.0178	0.00
12/05/2023	2050 On 02-May-24			Bond Future	116.32	116.6062	116.3224	116.6062	0.00
12/05/2023	2050 On 01-August-24			Bond Future	116.47	116.7165	116.4678	116.7165	0.00
12/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	AL37 On 03-August-23			Index Future	868.88	865.9330	868.8810	865.9330	0.00
12/05/2023	AL37 On 02-November-23			Index Future	887.92	884.7710	887.9170	884.7710	0.00
12/05/2023	AL37 On 01-February-24			Index Future	907.80	904.1780	907.7990	904.1780	0.00
12/05/2023	AL37 On 02-May-24			Index Future	928.38	924.5070	928.3770	924.5070	0.00
12/05/2023	AL37 On 01-August-24			Index Future	948.01	943.6970	948.0130	943.6970	0.00
12/05/2023	AL7T On 03-August-23			Index Future	985.52	980.1980	985.5180	980.1980	0.00
12/05/2023	AL7T On 02-November-23			Index Future	1007.11	1001.5220	1007.1090	1001.5220	0.00
12/05/2023	AL7T On 01-February-24			Index Future	1029.66	1023.4900	1029.6600	1023.4900	0.00
12/05/2023	AL7T On 02-May-24			Index Future	1053.00	1046.5020	1053.0010	1046.5020	0.00
12/05/2023	AL7T On 01-August-24			Index Future	1075.27	1068.2230	1075.2730	1068.2230	0.00
12/05/2023	ALBI On 03-August-23			Index Future	865.82	860.3620	865.8160	860.3620	101.00
12/05/2023	ALBI On 02-November-23			Index Future	884.79	879.0790	884.7850	879.0790	0.00
12/05/2023	ALBI On 01-February-24			Index Future	904.60	898.3610	904.5970	898.3610	0.00
12/05/2023	ALBI On 02-May-24			Index Future	925.10	918.5590	925.1030	918.5590	0.00
12/05/2023	ALBI On 01-August-24			Index Future	944.67	937.6250	944.6690	937.6250	0.00
12/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2023	C210 On 31-March-28			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
12/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2023	ES33 On 03-August-23			Bond Future	12.89	72.5314	12.8886	72.5314	350.00
12/05/2023	ES33 On 02-November-23			Bond Future	13.04	70.3291	13.0437	70.3291	0.00
12/05/2023	ES33 On 01-February-24			Bond Future	13.20	71.8877	13.2029	71.8877	0.00
12/05/2023	ES33 On 02-May-24			Bond Future	13.36	69.7200	13.3630	69.7200	0.00
12/05/2023	ES33 On 01-August-24			Bond Future	13.56	71.1738	13.5591	71.1738	0.00
12/05/2023	ES42 On 03-August-23			Bond Future	13.27	68.9985	13.2690	68.9985	4,000.00
12/05/2023	ES42 On 02-November-23			Bond Future	13.41	66.2529	13.4140	66.2529	0.00
12/05/2023	ES42 On 01-February-24			Bond Future	13.56	67.7211	13.5553	67.7211	0.00
12/05/2023	ES42 On 02-May-24			Bond Future	13.70	64.9957	13.7025	64.9957	0.00
12/05/2023	ES42 On 01-August-24			Bond Future	13.88	66.3477	13.8765	66.3477	0.00
12/05/2023	GOVI On 03-August-23			GOVI	853.31	847.9750	853.3120	847.9750	836.00
12/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	160820	11	160820	11	0.00
12/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	161020	11	161020	11	0.00
12/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	160920	11	160920	11	0.00
12/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-November-23			GOVI	872.01	866.4230	872.0080	866.4230	0.00
12/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	138020	19	138020	19	0.00
12/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	138120	19	138120	19	0.00
12/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	137920	19	137920	19	0.00
12/05/2023	GOVI On 01-February-24			GOVI	891.53	885.4270	891.5330	885.4270	0.00
12/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	115530	5	115530	5	0.00
12/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	115430	5	115430	5	0.00
12/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	115330	5	115330	5	0.00
12/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-May-24			GOVI	911.74	905.3350	911.7430	905.3350	0.00
12/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	392270	46	392270	46	0.00
12/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	392370	46	392370	46	0.00
12/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	392470	46	392470	46	0.00
12/05/2023	GOVI On 01-August-24			GOVI	931.03	924.1260	931.0270	924.1260	0.00
12/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
12/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	123630	19	123630	19	0.00
12/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	123530	19	123530	19	0.00
12/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	123430	19	123430	19	0.00
12/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2023	IGOV On 03-August-23			Index Future	325.35	326.7720	325.3480	326.7720	638.00
12/05/2023	IGOV On 02-November-23			Index Future	332.55	333.9600	332.5540	333.9600	16.00
12/05/2023	IGOV On 01-February-24			Index Future	340.08	341.3610	340.0770	341.3610	0.00
12/05/2023	IGOV On 02-May-24			Index Future	347.86	349.1110	347.8600	349.1110	0.00
12/05/2023	IGOV On 01-August-24			Index Future	355.29	356.4310	355.2910	356.4310	0.00
12/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.14	91.9500	8.1400	91.9500	0.00
12/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.61	91.5900	8.6100	91.5900	0.00
12/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.63	91.5850	8.6250	91.5850	0.00
12/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.88	91.3700	8.8800	91.3700	0.00
12/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.89	91.3600	8.8900	91.3600	0.00
12/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.98	91.2850	8.9750	91.2850	0.00
12/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.96	91.2950	8.9550	91.2950	0.00
12/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.87	91.3850	8.8650	91.3850	0.00
12/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.70	91.5500	8.7000	91.5500	0.00
12/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.63	91.6200	8.6300	91.6200	0.00
12/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.52	91.7300	8.5150	91.7300	0.00
12/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.52	91.7400	8.5150	91.7400	0.00
12/05/2023	R035 On 03-August-23			Bond Future	12.07	83.6609	12.0690	83.6609	55,050.00
12/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	1086	1	1086	1	0.00
12/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1650	2	1650	2	0.00
12/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	1624	2	1624	2	0.00
12/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1676	2	1676	2	0.00
12/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2041	3	2041	3	0.00
12/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	2095	3	2095	3	0.00
12/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2068	3	2068	3	0.00
12/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	2791	3	2791	3	4,870.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2023	R035 On 02-November-23			Bond Future	12.19	80.9720	12.1913	80.9720	104,856.00
12/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	1083	1	1083	1	0.00
12/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	300	0	300	0	400.00
12/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	4857	5	4857	5	0.00
12/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	1052	1	1052	1	0.00
12/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	1067	1	1067	1	0.00
12/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	679	1	679	1	400.00
12/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	5198	6	5198	6	0.00
12/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	5238	6	5238	6	0.00
12/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1553	2	1553	2	400.00
12/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	9040	10	9040	10	0.00
12/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	6498	7	6498	7	0.00
12/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	5159	6	5159	6	0.00
12/05/2023	R035 On 01-February-24			Bond Future	12.32	82.7479	12.3161	82.7479	0.00
12/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	6985	7	6985	7	0.00
12/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2951	3	2951	3	0.00
12/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	3003	3	3003	3	0.00
12/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	1000	1	1000	1	400.00
12/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2977	3	2977	3	0.00
12/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	545	1	545	1	400.00
12/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	9838	10	9838	10	0.00
12/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	7403	8	7403	8	0.00
12/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	3620	4	3620	4	0.00
12/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	3645	4	3645	4	0.00
12/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	3594	4	3594	4	0.00
12/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1474	2	1474	2	400.00
12/05/2023	R035 On 02-May-24			Bond Future	12.43	80.0953	12.4336	80.0953	0.00
12/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1324	1	1324	1	0.00
12/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1300	1	1300	1	0.00
12/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1312	1	1312	1	0.00
12/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	7799	8	7799	8	0.00
12/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	7843	8	7843	8	0.00
12/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	7756	8	7756	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
12/05/2023	R035 On 01-August-24			Bond Future	12.58	81.7492	12.5829	81.7492	0.00
12/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	2207	2	2207	2	0.00
12/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	2245	2	2245	2	0.00
12/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	2226	2	2226	2	0.00
12/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	6172	7	6172	7	0.00
12/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	6205	7	6205	7	0.00
12/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	6138	7	6138	7	0.00
12/05/2023	R186 On 03-August-23			Bond Future	9.65	103.4404	9.6515	103.4404	83,113.00
12/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	1079	1	1079	1	0.00
12/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	1111	1	1111	1	0.00
12/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	1095	1	1095	1	0.00
12/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	842	1	842	1	0.00
12/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	854	1	854	1	0.00
12/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	830	1	830	1	0.00
12/05/2023	R186 On 02-November-23			Bond Future	9.72	105.6912	9.7213	105.6912	14,843.00
12/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2533	2	2533	2	0.00
12/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	891	1	891	1	0.00
12/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	902	1	902	1	0.00
12/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	913	1	913	1	0.00
12/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	662	1	662	1	1,715.00
12/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1777	2	1777	2	0.00
12/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	1792	2	1792	2	0.00
12/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	1808	2	1808	2	0.00
12/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	687	1	687	1	1,715.00
12/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2204	3	2204	3	0.00
12/05/2023	R186 On 01-February-24			Bond Future	9.78	102.6999	9.7833	102.6999	0.00
12/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1164	1	1164	1	0.00
12/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1152	1	1152	1	0.00
12/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1140	1	1140	1	0.00
12/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	1820	2	1820	2	0.00
12/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	1846	2	1846	2	0.00
12/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	1833	2	1833	2	0.00
12/05/2023	R186 On 02-May-24			Bond Future	9.84	105.0089	9.8449	105.0089	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
12/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	246	0	246	0	0.00
12/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	243	0	243	0	0.00
12/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	249	0	249	0	0.00
12/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4558	5	4558	5	0.00
12/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4600	5	4600	5	0.00
12/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4579	5	4579	5	0.00
12/05/2023	R186 On 01-August-24			Bond Future	10.00	101.8723	9.9993	101.8723	0.00
12/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	532	0	532	0	0.00
12/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	527	0	527	0	0.00
12/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	522	0	522	0	0.00
12/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3287	4	3287	4	0.00
12/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3320	4	3320	4	0.00
12/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3304	4	3304	4	0.00
12/05/2023	R197 On 03-August-23			Bond Future	334.73	334.6260	334.7275	334.6260	12.00
12/05/2023	R197 On 02-November-23			Bond Future	342.14	341.9864	342.1417	341.9864	0.00
12/05/2023	R202 On 03-August-23			Bond Future	249.88	249.5722	249.8778	249.5722	5,413.00
12/05/2023	R202 On 02-November-23			Bond Future	255.41	255.0617	255.4125	255.0617	0.00
12/05/2023	R202 On 01-February-24			Bond Future	256.17	255.6956	256.1656	255.6956	0.00
12/05/2023	R202 On 02-May-24			Bond Future	262.03	261.5004	262.0276	261.5004	0.00
12/05/2023	R202 On 01-August-24			Bond Future	262.45	261.8237	262.4547	261.8237	0.00
12/05/2023	R209 On 03-August-23			Bond Future	12.10	64.3358	12.0984	64.3358	11,704.00
12/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	71	0	71	0	7,000.00
12/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	1288	1	1288	1	0.00
12/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	283	0	283	0	7,000.00
12/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	4	0	1,800.00
12/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	60	0	60	0	1,800.00
12/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	1246	1	1246	1	0.00
12/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	1267	1	1267	1	0.00
12/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	1399	1	1399	1	0.00
12/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1855	2	1855	2	1,750.00
12/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	4372	5	4372	5	0.00
12/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1978	3	1978	3	0.00
12/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	10821	11	10821	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2029	3	2029	3	0.00
12/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2003	3	2003	3	0.00
12/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	6744	7	6744	7	0.00
12/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	7000	7	7000	7	0.00
12/05/2023	R209 On 02-November-23			Bond Future	12.21	62.5823	12.2059	62.5823	2.00
12/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	816	1	816	1	0.00
12/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	803	1	803	1	0.00
12/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	791	1	791	1	0.00
12/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	4953	6	4953	6	0.00
12/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	4916	5	4916	5	0.00
12/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	4879	5	4879	5	0.00
12/05/2023	R209 On 01-February-24			Bond Future	12.31	63.9549	12.3109	63.9549	0.00
12/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2477	3	2477	3	0.00
12/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	2455	3	2455	3	0.00
12/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2499	3	2499	3	0.00
12/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	3272	4	3272	4	0.00
12/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	3295	4	3295	4	0.00
12/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	3318	4	3318	4	0.00
12/05/2023	R209 On 02-May-24			Bond Future	12.42	62.2393	12.4176	62.2393	0.00
12/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1232	1	1232	1	0.00
12/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1221	1	1221	1	0.00
12/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1210	1	1210	1	0.00
12/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	7073	8	7073	8	0.00
12/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	7034	8	7034	8	0.00
12/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	6995	8	6995	8	0.00
12/05/2023	R209 On 01-August-24			Bond Future	12.55	63.5242	12.5522	63.5242	0.00
12/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	2050	2	2050	2	0.00
12/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	2034	2	2034	2	0.00
12/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	2067	2	2067	2	0.00
12/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	5454	6	5454	6	0.00
12/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	5484	6	5484	6	0.00
12/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	5514	6	5514	6	0.00
12/05/2023	R210 On 03-August-23			Bond Future	227.94	228.0693	227.9402	228.0693	421.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2023	R210 On 02-November-23			Bond Future	229.78	229.8819	229.7830	229.8819	0.00
12/05/2023	R210 On 01-February-24			Bond Future	234.98	234.9767	234.9811	234.9767	0.00
12/05/2023	R210 On 02-May-24			Bond Future	237.06	237.0187	237.0609	237.0187	0.00
12/05/2023	R210 On 01-August-24			Bond Future	242.12	241.9808	242.1176	241.9808	0.00
12/05/2023	R213 On 03-August-23			Bond Future	11.37	80.9027	11.3730	80.9027	23,367.00
12/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	2036	2	2036	2	0.00
12/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	2063	2	2063	2	0.00
12/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	2090	2	2090	2	0.00
12/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1020	1	1020	1	0.00
12/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1005	1	1005	1	0.00
12/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1035	1	1035	1	0.00
12/05/2023	R213 On 02-November-23			Bond Future	11.49	79.1065	11.4892	79.1065	6,998.00
12/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1429	1	1429	1	0.00
12/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1446	1	1446	1	0.00
12/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1463	1	1463	1	0.00
12/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	2974	3	2974	3	0.00
12/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3000	3	3000	3	0.00
12/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3025	3	3025	3	0.00
12/05/2023	R213 On 01-February-24			Bond Future	11.61	80.8416	11.6083	80.8416	0.00
12/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2852	3	2852	3	0.00
12/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2806	3	2806	3	0.00
12/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2829	3	2829	3	0.00
12/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2418	3	2418	3	0.00
12/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2436	3	2436	3	0.00
12/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2401	3	2401	3	0.00
12/05/2023	R213 On 02-May-24			Bond Future	11.72	79.0995	11.7202	79.0995	0.00
12/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	790	1	790	1	0.00
12/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	798	1	798	1	0.00
12/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	806	1	806	1	0.00
12/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	6670	7	6670	7	0.00
12/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	6705	7	6705	7	0.00
12/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	6741	7	6741	7	0.00
12/05/2023	R213 On 01-August-24			Bond Future	11.87	80.7345	11.8718	80.7345	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
12/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1481	1	1481	1	0.00
12/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1458	1	1458	1	0.00
12/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1470	1	1470	1	0.00
12/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5429	6	5429	6	0.00
12/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5459	6	5459	6	0.00
12/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5400	6	5400	6	0.00
12/05/2023	R214 On 03-August-23			Bond Future	12.39	60.3986	12.3871	60.3986	18,937.00
12/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	1174	1	1174	1	0.00
12/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	1133	1	1133	1	0.00
12/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	1154	1	1154	1	0.00
12/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2279	3	2279	3	0.00
12/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2308	3	2308	3	0.00
12/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2252	3	2252	3	0.00
12/05/2023	R214 On 02-November-23			Bond Future	12.50	58.4103	12.4961	58.4103	0.00
12/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	640	1	640	1	0.00
12/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	659	1	659	1	0.00
12/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	649	1	649	1	0.00
12/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	5756	6	5756	6	0.00
12/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	5799	7	5799	7	0.00
12/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	5713	6	5713	6	0.00
12/05/2023	R214 On 01-February-24			Bond Future	12.61	59.6914	12.6063	59.6914	0.00
12/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1982	2	1982	2	0.00
12/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	2002	2	2002	2	0.00
12/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	2021	2	2021	2	0.00
12/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4109	5	4109	5	0.00
12/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4138	5	4138	5	0.00
12/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4166	5	4166	5	0.00
12/05/2023	R214 On 02-May-24			Bond Future	12.71	57.7281	12.7094	57.7281	0.00
12/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1222	1	1222	1	0.00
12/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1199	1	1199	1	0.00
12/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1211	1	1211	1	0.00
12/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	7228	8	7228	8	0.00
12/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	7269	8	7269	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
12/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	7187	8	7187	8	0.00
12/05/2023	R214 On 01-August-24			Bond Future	12.84	58.9200	12.8370	58.9200	0.00
12/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2262	2	2262	2	0.00
12/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2280	2	2280	2	0.00
12/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2298	2	2298	2	0.00
12/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5323	6	5323	6	0.00
12/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	5353	6	5353	6	0.00
12/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	5383	6	5383	6	0.00
12/05/2023	R248 On 03-August-23			Bond Future	12.50	74.5493	12.4968	74.5493	240,212.00
12/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	1029	1	1029	1	0.00
12/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	1049	1	1049	1	0.00
12/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1507	2	1507	2	1,100.00
12/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	4595	4	4595	4	0.00
12/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	545	1	545	1	1,100.00
12/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	1069	1	1069	1	0.00
12/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	3324	4	3324	4	0.00
12/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	4700	6	4700	6	0.00
12/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	797	1	797	1	1,100.00
12/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	2639	4	2639	4	0.00
12/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	3364	4	3364	4	0.00
12/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	3404	4	3404	4	0.00
12/05/2023	R248 On 02-November-23			Bond Future	12.61	71.7257	12.6108	71.7257	11,069.00
12/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	723	1	723	1	0.00
12/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	702	1	702	1	0.00
12/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	712	1	712	1	0.00
12/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	7505	8	7505	8	0.00
12/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	7615	9	7615	9	0.00
12/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	7560	8	7560	8	0.00
12/05/2023	R248 On 01-February-24			Bond Future	12.73	73.2989	12.7264	73.2989	0.00
12/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2209	2	2209	2	0.00
12/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	2165	2	2165	2	0.00
12/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	2187	2	2187	2	0.00
12/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	5483	6	5483	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
12/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	5520	7	5520	7	0.00
12/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	5445	6	5445	6	0.00
12/05/2023	R248 On 02-May-24			Bond Future	12.83	70.4973	12.8348	70.4973	13,000.00
12/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1366	1	1366	1	0.00
12/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1341	1	1341	1	0.00
12/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1353	1	1353	1	0.00
12/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	9436	10	9436	10	0.00
12/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	9541	10	9541	10	0.00
12/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	9489	10	9489	10	0.00
12/05/2023	R248 On 01-August-24			Bond Future	12.97	71.9521	12.9685	71.9521	0.00
12/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2849	3	2849	3	0.00
12/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2805	3	2805	3	0.00
12/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2827	3	2827	3	0.00
12/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	6486	8	6486	8	0.00
12/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	6522	8	6522	8	0.00
12/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	6450	8	6450	8	0.00