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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	2025 On 02-November-23			Bond Future	172.96	172.9829	172.9633	172.9829	5,538.00
11/08/2023	2025 On 01-February-24			Bond Future	175.12	175.1434	175.1182	175.1434	214.00
11/08/2023	2025 On 02-May-24			Bond Future	179.11	179.1342	179.1101	179.1342	0.00
11/08/2023	2025 On 01-August-24			Bond Future	181.40	181.4274	181.3974	181.4274	0.00
11/08/2023	2025 On 07-November-24			Bond Future	185.63	185.6365	185.6261	185.6365	0.00
11/08/2023	2029 On 02-November-23			Bond Future	125.46	125.0852	125.4649	125.0852	1,287.00
11/08/2023	2029 On 01-February-24			Bond Future	128.32	127.9389	128.3235	127.9389	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	2029 On 02-May-24			Bond Future	129.89	129.4933	129.8879	129.4933	0.00
11/08/2023	2029 On 01-August-24			Bond Future	132.87	132.4730	132.8728	132.4730	0.00
11/08/2023	2029 On 07-November-24			Bond Future	134.58	134.1537	134.5775	134.1537	0.00
11/08/2023	2030 On 02-November-23			Bond Future	10.21	92.4295	10.2058	92.4295	89,288.00
11/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	935	1	935	1	500.00
11/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5769	6	5769	6	0.00
11/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8313	9	8313	9	0.00
11/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3216	3	3216	3	0.00
11/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2614	3	2614	3	500.00
11/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4195	4	4195	4	500.00
11/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	512	1	512	1	800.00
11/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1259	1	1259	1	800.00
11/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5270	6	5270	6	0.00
11/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3185	3	3185	3	0.00
11/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1987	2	1987	2	500.00
11/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	3154	3	3154	3	0.00
11/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	678	1	678	1	0.00
11/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	668	1	668	1	0.00
11/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	260	0	260	0	500.00
11/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	67	0	67	0	500.00
11/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1837	2	1837	2	0.00
11/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3260	3	3260	3	0.00
11/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	420	0	420	0	0.00
11/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1210	1	1210	1	0.00
11/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	879	1	879	1	0.00
11/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	658	1	658	1	0.00
11/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	209	0	209	0	800.00
11/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2286	2	2286	2	0.00
11/08/2023	2030 On 01-February-24			Bond Future	10.26	90.5101	10.2592	90.5101	0.00
11/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7593	8	7593	8	0.00
11/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6444	7	6444	7	0.00
11/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6802	7	6802	7	0.00
11/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5175	5	5175	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5206	5	5206	5	0.00
11/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2526	3	2526	3	500.00
11/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	5052	5	5052	5	0.00
11/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1845	2	1845	2	400.00
11/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	1047	1	1047	1	400.00
11/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1518	2	1518	2	500.00
11/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6769	7	6769	7	0.00
11/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5237	5	5237	5	0.00
11/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	2024	2	2024	2	200.00
11/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1586	2	1586	2	1,360.00
11/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	4127	4	4127	4	0.00
11/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1711	2	1711	2	500.00
11/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2785	3	2785	3	0.00
11/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2953	3	2953	3	0.00
11/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2433	2	2433	2	0.00
11/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3938	4	3938	4	0.00
11/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3052	3	3052	3	0.00
11/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	809	1	809	1	0.00
11/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	513	0	513	0	500.00
11/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	509	0	509	0	500.00
11/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	404	0	404	0	400.00
11/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2627	2	2627	2	0.00
11/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	856	1	856	1	1,360.00
11/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1990	2	1990	2	0.00
11/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1144	1	1144	1	700.00
11/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	817	1	817	1	0.00
11/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	825	1	825	1	0.00
11/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	565	1	565	1	200.00
11/08/2023	2030 On 02-May-24			Bond Future	10.32	92.5510	10.3218	92.5510	0.00
11/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	7014	7	7014	7	0.00
11/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10709	11	10709	11	0.00
11/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2327	2	2327	2	1,000.00
11/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4631	5	4631	5	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1728	2	1728	2	0.00
11/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8352	9	8352	9	0.00
11/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3340	3	3340	3	500.00
11/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3836	4	3836	4	1,080.00
11/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1712	2	1712	2	0.00
11/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1467	2	1467	2	1,000.00
11/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1695	2	1695	2	0.00
11/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3763	4	3763	4	0.00
11/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4152	4	4152	4	0.00
11/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3738	4	3738	4	0.00
11/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1878	2	1878	2	0.00
11/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1520	1	1520	1	0.00
11/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2162	2	2162	2	0.00
11/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	598	1	598	1	1,080.00
11/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3713	4	3713	4	0.00
11/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2974	3	2974	3	0.00
11/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	270	0	270	0	500.00
11/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	846	1	846	1	1,000.00
11/08/2023	2030 On 01-August-24			Bond Future	10.39	90.6537	10.3864	90.6537	0.00
11/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2923	3	2923	3	0.00
11/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2881	3	2881	3	0.00
11/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2902	3	2902	3	0.00
11/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2926	3	2926	3	0.00
11/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2944	3	2944	3	0.00
11/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2909	3	2909	3	0.00
11/08/2023	2030 On 07-November-24			Bond Future	10.49	92.7273	10.4921	92.7273	0.00
11/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3648	4	3648	4	0.00
11/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3669	4	3669	4	0.00
11/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3692	4	3692	4	0.00
11/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2708	3	2708	3	0.00
11/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2722	3	2722	3	0.00
11/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2737	3	2737	3	0.00
11/08/2023	2032 On 02-November-23			Bond Future	10.99	86.4983	10.9887	86.4983	199,459.00

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11/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	924	1	924	1	500.00
11/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4364	5	4364	5	0.00
11/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6209	7	6209	7	0.00
11/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	2088	2	2088	2	500.00
11/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2649	3	2649	3	0.00
11/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3368	4	3368	4	0.00
11/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3714	4	3714	4	0.00
11/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2466	3	2466	3	0.00
11/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2496	3	2496	3	0.00
11/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1169	1	1169	1	500.00
11/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1844	2	1844	2	0.00
11/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	582	1	582	1	7,750.00
11/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	941	1	941	1	500.00
11/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4813	5	4813	5	0.00
11/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2526	3	2526	3	0.00
11/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1316	1	1316	1	0.00
11/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	531	0	531	0	0.00
11/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	930	1	930	1	500.00
11/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2907	3	2907	3	0.00
11/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2940	3	2940	3	0.00
11/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1789	2	1789	2	500.00
11/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1598	1	1598	1	0.00
11/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1334	1	1334	1	0.00
11/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2537	2	2537	2	0.00
11/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1351	1	1351	1	0.00
11/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	810	1	810	1	15,500.00
11/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1249	1	1249	1	500.00
11/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	315	0	315	0	500.00
11/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	630	1	630	1	500.00
11/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3760	3	3760	3	0.00
11/08/2023	2032 On 01-February-24			Bond Future	11.07	88.4510	11.0682	88.4510	0.00
11/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7694	8	7694	8	0.00
11/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	5016	5	5016	5	0.00

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11/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1986	2	1986	2	1,200.00
11/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7262	8	7262	8	0.00
11/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	8094	8	8094	8	0.00
11/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4951	5	4951	5	0.00
11/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4984	5	4984	5	0.00
11/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	2029	2	2029	2	200.00
11/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2765	3	2765	3	500.00
11/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4692	5	4692	5	0.00
11/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1645	2	1645	2	500.00
11/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	788	1	788	1	1,200.00
11/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6018	6	6018	6	0.00
11/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1529	1	1529	1	200.00
11/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2661	2	2661	2	0.00
11/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1415	1	1415	1	0.00
11/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1428	1	1428	1	0.00
11/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	650	1	650	1	500.00
11/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3467	3	3467	3	0.00
11/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1403	1	1403	1	0.00
11/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3414	3	3414	3	0.00
11/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	716	1	716	1	1,200.00
11/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	796	1	796	1	200.00
11/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3958	4	3958	4	0.00
11/08/2023	2032 On 02-May-24			Bond Future	11.15	86.2829	11.1532	86.2829	0.00
11/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10140	11	10140	11	0.00
11/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	3102	3	3102	3	500.00
11/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3769	4	3769	4	1,550.00
11/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	2013	2	2013	2	500.00
11/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1919	2	1919	2	0.00
11/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1938	2	1938	2	0.00
11/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8642	9	8642	9	0.00
11/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9575	10	9575	10	0.00
11/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2567	3	2567	3	1,000.00
11/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1956	2	1956	2	0.00

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11/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1613	2	1613	2	1,000.00
11/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	2129	2	2129	2	1,550.00
11/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4509	4	4509	4	0.00
11/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5404	5	5404	5	0.00
11/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4771	4	4771	4	0.00
11/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3943	4	3943	4	0.00
11/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	800	1	800	1	500.00
11/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4801	4	4801	4	0.00
11/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4831	4	4831	4	0.00
11/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4683	4	4683	4	0.00
11/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2862	3	2862	3	0.00
11/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3396	3	3396	3	0.00
11/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	684	1	684	1	1,550.00
11/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1006	1	1006	1	1,000.00
11/08/2023	2032 On 01-August-24			Bond Future	11.24	88.2481	11.2401	88.2481	0.00
11/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	3132	3	3132	3	0.00
11/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3155	3	3155	3	0.00
11/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3179	3	3179	3	0.00
11/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3589	3	3589	3	0.00
11/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3611	3	3611	3	0.00
11/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3633	3	3633	3	0.00
11/08/2023	2032 On 07-November-24			Bond Future	11.37	86.1015	11.3718	86.1015	0.00
11/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	4123	4	4123	4	0.00
11/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	4073	4	4073	4	0.00
11/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	4098	4	4098	4	0.00
11/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3642	3	3642	3	0.00
11/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3623	3	3623	3	0.00
11/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3604	3	3604	3	0.00
11/08/2023	2033 On 02-November-23			Bond Future	119.76	119.3703	119.7627	119.3703	2,258.00
11/08/2023	2033 On 01-February-24			Bond Future	122.49	122.0936	122.4913	122.0936	6,141.00
11/08/2023	2033 On 02-May-24			Bond Future	123.83	123.4198	123.8277	123.4198	0.00
11/08/2023	2033 On 01-August-24			Bond Future	126.67	126.2599	126.6735	126.2599	0.00
11/08/2023	2033 On 07-November-24			Bond Future	128.14	127.6986	128.1358	127.6986	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
11/08/2023	2037 On 02-November-23			Bond Future	12.10	79.3705	12.1008	79.3705	63,984.00
11/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	920	1	920	1	0.00
11/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	937	1	937	1	0.00
11/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1964	2	1964	2	731.00
11/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8998	10	8998	10	0.00
11/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	955	1	955	1	0.00
11/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3532	4	3532	4	731.00
11/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1330	1	1330	1	0.00
11/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	222	0	222	0	731.00
11/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3961	4	3961	4	0.00
11/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3921	3	3921	3	0.00
11/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2399	2	2399	2	0.00
11/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3882	3	3882	3	0.00
11/08/2023	2037 On 01-February-24			Bond Future	12.20	76.9059	12.2037	76.9059	76,958.00
11/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9165	10	9165	10	0.00
11/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2837	3	2837	3	2,500.00
11/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3463	4	3463	4	0.00
11/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3492	4	3492	4	0.00
11/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3522	4	3522	4	0.00
11/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5480	6	5480	6	0.00
11/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1783	2	1783	2	2,500.00
11/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	798	1	798	1	2,500.00
11/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3441	3	3441	3	0.00
11/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2860	3	2860	3	0.00
11/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2882	3	2882	3	0.00
11/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2904	3	2904	3	0.00
11/08/2023	2037 On 02-May-24			Bond Future	12.31	78.6398	12.3133	78.6398	0.00
11/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1761	2	1761	2	0.00
11/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1779	2	1779	2	0.00
11/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1797	2	1797	2	0.00
11/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6521	6	6521	6	0.00
11/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6560	6	6560	6	0.00
11/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6482	6	6482	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
11/08/2023	2037 On 01-August-24			Bond Future	12.43	76.1749	12.4276	76.1749	0.00
11/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3558	4	3558	4	0.00
11/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3509	4	3509	4	0.00
11/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3533	4	3533	4	0.00
11/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5234	5	5234	5	0.00
11/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5262	5	5262	5	0.00
11/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5206	5	5206	5	0.00
11/08/2023	2037 On 07-November-24			Bond Future	12.57	77.9147	12.5725	77.9147	0.00
11/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4632	5	4632	5	0.00
11/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4659	5	4659	5	0.00
11/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4686	5	4686	5	0.00
11/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4598	4	4598	4	0.00
11/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4621	4	4621	4	0.00
11/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4644	4	4644	4	0.00
11/08/2023	2038 On 02-November-23			Bond Future	130.40	130.5642	130.3990	130.5642	4,669.00
11/08/2023	2038 On 01-February-24			Bond Future	131.36	131.5339	131.3608	131.5339	0.00
11/08/2023	2038 On 02-May-24			Bond Future	134.36	134.5308	134.3550	134.5308	0.00
11/08/2023	2038 On 01-August-24			Bond Future	135.38	135.5687	135.3848	135.5687	0.00
11/08/2023	2038 On 07-November-24			Bond Future	138.54	138.7118	138.5389	138.7118	0.00
11/08/2023	2040 On 02-November-23			Bond Future	12.35	79.7638	12.3485	79.7638	38,300.00
11/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4505	5	4505	5	0.00
11/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	669	1	669	1	0.00
11/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	990	1	990	1	128.00
11/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1643	2	1643	2	875.00
11/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	655	1	655	1	0.00
11/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	3143	3	3143	3	128.00
11/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7264	8	7264	8	0.00
11/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	540	1	540	1	875.00
11/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	642	1	642	1	0.00
11/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5187	5	5187	5	0.00
11/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5582	5	5582	5	0.00
11/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	477	0	477	0	128.00
11/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5091	5	5091	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3069	3	3069	3	0.00
11/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1742	1	1742	1	0.00
11/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4192	4	4192	4	0.00
11/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1114	1	1114	1	875.00
11/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5139	5	5139	5	0.00
11/08/2023	2040 On 01-February-24			Bond Future	12.45	77.0577	12.4549	77.0577	93,226.00
11/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	3052	3	3052	3	0.00
11/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2995	3	2995	3	0.00
11/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	3023	3	3023	3	0.00
11/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3667	3	3667	3	0.00
11/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3695	3	3695	3	0.00
11/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3639	3	3639	3	0.00
11/08/2023	2040 On 02-May-24			Bond Future	12.57	78.7949	12.5672	78.7949	0.00
11/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1769	2	1769	2	0.00
11/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1733	2	1733	2	0.00
11/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1751	2	1751	2	0.00
11/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7252	7	7252	7	0.00
11/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7337	7	7337	7	0.00
11/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7294	7	7294	7	0.00
11/08/2023	2040 On 01-August-24			Bond Future	12.68	76.0831	12.6845	76.0831	0.00
11/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3579	4	3579	4	0.00
11/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3605	4	3605	4	0.00
11/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3630	4	3630	4	0.00
11/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5524	5	5524	5	0.00
11/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5554	5	5554	5	0.00
11/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5584	5	5584	5	0.00
11/08/2023	2040 On 07-November-24			Bond Future	12.83	77.8201	12.8308	77.8201	0.00
11/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4966	5	4966	5	0.00
11/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4908	5	4908	5	0.00
11/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4937	5	4937	5	0.00
11/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4835	4	4835	4	0.00
11/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4860	4	4860	4	0.00
11/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4811	4	4811	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
11/08/2023	2044 On 02-November-23			Bond Future	12.42	75.9967	12.4154	75.9967	52,345.00
11/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	537	1	537	1	0.00
11/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	549	1	549	1	0.00
11/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	1289	1	1289	1	5,860.00
11/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3475	4	3475	4	0.00
11/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	561	1	561	1	0.00
11/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5636	5	5636	5	0.00
11/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1617	1	1617	1	5,860.00
11/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3711	3	3711	3	0.00
11/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5687	5	5687	5	0.00
11/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5739	5	5739	5	0.00
11/08/2023	2044 On 01-February-24			Bond Future	12.52	73.3308	12.5183	73.3308	31,817.00
11/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2656	3	2656	3	0.00
11/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2629	3	2629	3	0.00
11/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2683	3	2683	3	0.00
11/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3978	4	3978	4	0.00
11/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4040	4	4040	4	0.00
11/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4009	4	4009	4	0.00
11/08/2023	2044 On 02-May-24			Bond Future	12.63	74.9840	12.6266	74.9840	0.00
11/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1778	2	1778	2	0.00
11/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1759	2	1759	2	0.00
11/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1796	2	1796	2	0.00
11/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7407	7	7407	7	0.00
11/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7495	7	7495	7	0.00
11/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7451	7	7451	7	0.00
11/08/2023	2044 On 01-August-24			Bond Future	12.74	72.3105	12.7393	72.3105	0.00
11/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3469	4	3469	4	0.00
11/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3444	4	3444	4	0.00
11/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3419	4	3419	4	0.00
11/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5984	6	5984	6	0.00
11/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5952	6	5952	6	0.00
11/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5920	6	5920	6	0.00
11/08/2023	2044 On 07-November-24			Bond Future	12.88	73.9611	12.8793	73.9611	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
11/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	5073	5	5073	5	0.00
11/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	5044	5	5044	5	0.00
11/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	5102	5	5102	5	0.00
11/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4886	5	4886	5	0.00
11/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4934	5	4934	5	0.00
11/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4910	5	4910	5	0.00
11/08/2023	2046 On 02-November-23			Bond Future	113.39	112.8691	113.3914	112.8691	16,148.00
11/08/2023	2046 On 01-February-24			Bond Future	115.98	115.4441	115.9751	115.4441	0.00
11/08/2023	2046 On 02-May-24			Bond Future	116.48	115.9360	116.4802	115.9360	0.00
11/08/2023	2046 On 01-August-24			Bond Future	119.16	118.6034	119.1565	118.6034	0.00
11/08/2023	2046 On 07-November-24			Bond Future	119.74	119.1640	119.7432	119.1640	0.00
11/08/2023	2050 On 02-November-23			Bond Future	115.71	115.3215	115.7100	115.3215	14,087.00
11/08/2023	2050 On 01-February-24			Bond Future	116.11	115.7142	116.1080	115.7142	0.00
11/08/2023	2050 On 02-May-24			Bond Future	118.75	118.3506	118.7548	118.3506	0.00
11/08/2023	2050 On 01-August-24			Bond Future	119.19	118.7798	119.1896	118.7798	0.00
11/08/2023	2050 On 07-November-24			Bond Future	121.97	121.5331	121.9659	121.5331	0.00
11/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	AL37 On 02-November-23			Index Future	913.63	915.9230	913.6260	915.9230	0.00
11/08/2023	AL37 On 01-February-24			Index Future	934.22	936.5990	934.2230	936.5990	0.00
11/08/2023	AL37 On 02-May-24			Index Future	955.31	957.7300	955.3090	957.7300	0.00
11/08/2023	AL37 On 01-August-24			Index Future	977.06	979.5640	977.0590	979.5640	0.00
11/08/2023	AL37 On 07-November-24			Index Future	999.64	1002.0980	999.6440	1002.0980	0.00
11/08/2023	AL7T On 02-November-23			Index Future	1043.31	1049.0080	1043.3080	1049.0080	0.00
11/08/2023	AL7T On 01-February-24			Index Future	1066.83	1072.6890	1066.8280	1072.6890	0.00
11/08/2023	AL7T On 02-May-24			Index Future	1090.91	1096.8900	1090.9070	1096.8900	0.00
11/08/2023	AL7T On 01-August-24			Index Future	1115.74	1121.8970	1115.7440	1121.8970	0.00
11/08/2023	AL7T On 07-November-24			Index Future	1141.54	1147.7060	1141.5350	1147.7060	0.00
11/08/2023	ALBI On 02-November-23			Index Future	909.82	914.8130	909.8210	914.8130	106.00
11/08/2023	ALBI On 01-February-24			Index Future	930.33	935.4640	930.3320	935.4640	0.00
11/08/2023	ALBI On 02-May-24			Index Future	951.33	956.5690	951.3290	956.5690	0.00
11/08/2023	ALBI On 01-August-24			Index Future	972.99	978.3760	972.9890	978.3760	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
11/08/2023	ALBI On 07-November-24			Index Future	995.48	1000.8840	995.4800	1000.8840	0.00
11/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2023	ES33 On 02-November-23			Bond Future	12.58	73.4020	12.5794	73.4020	0.00
11/08/2023	ES33 On 01-February-24			Bond Future	12.72	75.0766	12.7155	75.0766	0.00
11/08/2023	ES33 On 02-May-24			Bond Future	12.86	72.9870	12.8557	72.9870	0.00
11/08/2023	ES33 On 01-August-24			Bond Future	13.00	74.6652	12.9990	74.6652	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
11/08/2023	ES33 On 07-November-24			Bond Future	13.20	72.5882	13.1957	72.5882	0.00
11/08/2023	ES42 On 02-November-23			Bond Future	13.04	69.3891	13.0443	69.3891	0.00
11/08/2023	ES42 On 01-February-24			Bond Future	13.17	70.9723	13.1686	70.9723	0.00
11/08/2023	ES42 On 02-May-24			Bond Future	13.30	68.3262	13.3011	68.3262	0.00
11/08/2023	ES42 On 01-August-24			Bond Future	13.43	69.8964	13.4339	69.8964	0.00
11/08/2023	ES42 On 07-November-24			Bond Future	13.61	67.2423	13.6091	67.2423	0.00
11/08/2023	GOVI On 02-November-23			GOVI	896.89	901.7950	896.8860	901.7950	823.00
11/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	110860	16	110860	16	0.00
11/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	110760	16	110760	16	0.00
11/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	110660	16	110660	16	0.00
11/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 01-February-24			GOVI	917.11	922.1530	917.1050	922.1530	0.00
11/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	371250	42	371250	42	0.00
11/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	371150	42	371150	42	0.00
11/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	371050	42	371050	42	0.00
11/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 02-May-24			GOVI	937.80	942.9570	937.8040	942.9570	0.00
11/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	131660	8	131660	8	0.00
11/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	131760	8	131760	8	0.00
11/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	131860	8	131860	8	0.00
11/08/2023	GOVI On 01-August-24			GOVI	959.16	964.4550	959.1560	964.4550	0.00
11/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	157860	21	157860	21	0.00
11/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	157760	21	157760	21	0.00
11/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	157660	21	157660	21	0.00
11/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 07-November-24			GOVI	981.33	986.6420	981.3270	986.6420	0.00
11/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	325270	38	325270	38	0.00
11/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	325470	38	325470	38	0.00
11/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	325370	38	325370	38	0.00
11/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
11/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2023	IGOV On 02-November-23			Index Future	337.10	336.4370	337.1040	336.4370	515.00
11/08/2023	IGOV On 01-February-24			Index Future	344.78	344.1120	344.7840	344.1120	0.00
11/08/2023	IGOV On 02-May-24			Index Future	352.65	351.9540	352.6450	351.9540	0.00
11/08/2023	IGOV On 01-August-24			Index Future	360.75	360.0550	360.7510	360.0550	0.00
11/08/2023	IGOV On 07-November-24			Index Future	369.17	368.4190	369.1710	368.4190	0.00
11/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
11/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.39	91.6200	8.3900	91.6200	0.00
11/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.43	91.5850	8.4300	91.5850	0.00
11/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.42	91.5800	8.4200	91.5800	0.00
11/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.42	91.5700	8.4150	91.5700	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
11/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.41	91.5900	8.4100	91.5900	0.00
11/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.7000	8.3200	91.7000	0.00
11/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.12	91.9000	8.1200	91.9000	0.00
11/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.00	92.0800	8.0000	92.0800	0.00
11/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.85	92.2250	7.8500	92.2250	0.00
11/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.78	92.3200	7.7800	92.3200	0.00
11/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.72	92.3800	7.7150	92.3800	0.00
11/08/2023	R035 On 02-November-23			Bond Future	11.72	84.6428	11.7203	84.6428	168,416.00
11/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	269	0	269	0	400.00
11/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2248	3	2248	3	731.00
11/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3909	4	3909	4	731.00
11/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1439	2	1439	2	0.00
11/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	834	1	834	1	400.00
11/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1394	2	1394	2	0.00
11/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6318	7	6318	7	0.00
11/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9459	10	9459	10	0.00
11/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1416	2	1416	2	0.00
11/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3060	3	3060	3	0.00
11/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	183	0	183	0	731.00
11/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	526	0	526	0	400.00
11/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3093	3	3093	3	0.00
11/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3027	3	3027	3	0.00
11/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1170	1	1170	1	0.00
11/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2142	2	2142	2	0.00
11/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6521	6	6521	6	0.00
11/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4165	4	4165	4	0.00
11/08/2023	R035 On 01-February-24			Bond Future	11.82	86.5536	11.8229	86.5536	0.00
11/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4229	5	4229	5	0.00
11/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1411	2	1411	2	400.00
11/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4164	4	4164	4	0.00
11/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8860	9	8860	9	0.00
11/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4196	5	4196	5	0.00
11/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	702	1	702	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7439	7	7439	7	0.00
11/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5258	5	5258	5	0.00
11/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2302	2	2302	2	0.00
11/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2283	2	2283	2	0.00
11/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	794	1	794	1	400.00
11/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2264	2	2264	2	0.00
11/08/2023	R035 On 02-May-24			Bond Future	11.92	83.9918	11.9218	83.9918	0.00
11/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2047	2	2047	2	0.00
11/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	2008	2	2008	2	0.00
11/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2028	2	2028	2	0.00
11/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5910	5	5910	5	0.00
11/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5946	6	5946	6	0.00
11/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5874	5	5874	5	0.00
11/08/2023	R035 On 01-August-24			Bond Future	12.02	85.9051	12.0215	85.9051	0.00
11/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3563	4	3563	4	0.00
11/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3589	4	3589	4	0.00
11/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3614	4	3614	4	0.00
11/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4732	4	4732	4	0.00
11/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4759	4	4759	4	0.00
11/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4706	4	4706	4	0.00
11/08/2023	R035 On 07-November-24			Bond Future	12.17	83.3557	12.1673	83.3557	0.00
11/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4568	5	4568	5	0.00
11/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4514	5	4514	5	0.00
11/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4541	5	4541	5	0.00
11/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4477	4	4477	4	0.00
11/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4500	4	4500	4	0.00
11/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4455	4	4455	4	0.00
11/08/2023	R053 On 02-November-23			Bond Future	12.24	97.1199	12.2416	97.1199	5,189.00
11/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5858	6	5858	6	0.00
11/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5808	6	5808	6	0.00
11/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5757	6	5757	6	0.00
11/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1630	1	1630	1	0.00
11/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1610	1	1610	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
11/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1591	1	1591	1	0.00
11/08/2023	R053 On 01-February-24			Bond Future	12.34	99.3125	12.3370	99.3125	0.00
11/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	7199	8	7199	8	0.00
11/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	7105	8	7105	8	0.00
11/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	7152	8	7152	8	0.00
11/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2892	2	2892	2	0.00
11/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2936	3	2936	3	0.00
11/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2914	2	2914	2	0.00
11/08/2023	R053 On 02-May-24			Bond Future	12.44	95.6861	12.4365	95.6861	0.00
11/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	8074	8	8074	8	0.00
11/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	8118	8	8118	8	0.00
11/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	8162	8	8162	8	0.00
11/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3964	3	3964	3	0.00
11/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3940	3	3940	3	0.00
11/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3917	3	3917	3	0.00
11/08/2023	R053 On 01-August-24			Bond Future	12.54	97.8649	12.5369	97.8649	0.00
11/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8741	9	8741	9	0.00
11/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8656	9	8656	9	0.00
11/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8698	9	8698	9	0.00
11/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4518	4	4518	4	0.00
11/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4542	4	4542	4	0.00
11/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4494	4	4494	4	0.00
11/08/2023	R053 On 07-November-24			Bond Future	12.67	94.2308	12.6716	94.2308	0.00
11/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	7311	8	7311	8	0.00
11/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	7233	7	7233	7	0.00
11/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	7272	8	7272	8	0.00
11/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6340	6	6340	6	0.00
11/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6401	6	6401	6	0.00
11/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6370	6	6370	6	0.00
11/08/2023	R186 On 02-November-23			Bond Future	8.86	108.5649	8.8614	108.5649	132,391.00
11/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1794	2	1794	2	0.00
11/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4235	4	4235	4	0.00
11/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1815	2	1815	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
11/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1347	1	1347	1	1,715.00
11/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1836	2	1836	2	0.00
11/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	367	0	367	0	0.00
11/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	374	0	374	0	0.00
11/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	56	0	56	0	1,715.00
11/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	380	0	380	0	0.00
11/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	557	0	557	0	0.00
11/08/2023	R186 On 01-February-24			Bond Future	8.83	105.7046	8.8303	105.7046	0.00
11/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2352	2	2352	2	0.00
11/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2333	2	2333	2	0.00
11/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2315	2	2315	2	0.00
11/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	608	1	608	1	0.00
11/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	621	1	621	1	0.00
11/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	615	1	615	1	0.00
11/08/2023	R186 On 02-May-24			Bond Future	8.79	108.0883	8.7926	108.0883	0.00
11/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	521	1	521	1	0.00
11/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2856	3	2856	3	2,030.00
11/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	514	1	514	1	0.00
11/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4109	4	4109	4	0.00
11/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	529	1	529	1	0.00
11/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2394	2	2394	2	0.00
11/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	676	1	676	1	0.00
11/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	407	0	407	0	2,030.00
11/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2428	2	2428	2	0.00
11/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2411	2	2411	2	0.00
11/08/2023	R186 On 01-August-24			Bond Future	8.74	105.2397	8.7379	105.2397	0.00
11/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1370	1	1370	1	0.00
11/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1345	1	1345	1	0.00
11/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1358	1	1358	1	0.00
11/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1452	1	1452	1	0.00
11/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1470	1	1470	1	0.00
11/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1461	1	1461	1	0.00
11/08/2023	R186 On 07-November-24			Bond Future	8.75	107.6476	8.7470	107.6476	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
11/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1883	2	1883	2	0.00
11/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1896	2	1896	2	0.00
11/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1909	2	1909	2	0.00
11/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1142	1	1142	1	0.00
11/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1148	1	1148	1	0.00
11/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1136	1	1136	1	0.00
11/08/2023	R197 On 02-November-23			Bond Future	341.80	341.8411	341.8010	341.8411	0.00
11/08/2023	R202 On 02-November-23			Bond Future	258.54	258.0288	258.5443	258.0288	4,746.00
11/08/2023	R202 On 01-February-24			Bond Future	259.48	258.9649	259.4846	258.9649	460.00
11/08/2023	R202 On 02-May-24			Bond Future	265.40	264.8655	265.3995	264.8655	0.00
11/08/2023	R202 On 01-August-24			Bond Future	266.43	265.8863	266.4250	265.8863	0.00
11/08/2023	R202 On 07-November-24			Bond Future	272.63	272.0511	272.6323	272.0511	0.00
11/08/2023	R209 On 02-November-23			Bond Future	11.79	65.6178	11.7898	65.6178	26,959.00
11/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	947	1	947	1	0.00
11/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	913	1	913	1	0.00
11/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	930	1	930	1	0.00
11/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3112	3	3112	3	0.00
11/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3145	3	3145	3	0.00
11/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3079	3	3079	3	0.00
11/08/2023	R209 On 01-February-24			Bond Future	11.88	67.0992	11.8776	67.0992	1,690.00
11/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3348	4	3348	4	0.00
11/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3375	4	3375	4	0.00
11/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3403	4	3403	4	0.00
11/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2191	2	2191	2	0.00
11/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2209	2	2209	2	0.00
11/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2227	2	2227	2	0.00
11/08/2023	R209 On 02-May-24			Bond Future	11.97	65.4588	11.9697	65.4588	0.00
11/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1690	2	1690	2	0.00
11/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1657	2	1657	2	0.00
11/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1674	2	1674	2	0.00
11/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5465	5	5465	5	0.00
11/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5498	5	5498	5	0.00
11/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5432	5	5432	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2023	R209 On 01-August-24			Bond Future	12.06	66.9497	12.0630	66.9497	0.00
11/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	3115	3	3115	3	0.00
11/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	3137	3	3137	3	0.00
11/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	3159	3	3159	3	0.00
11/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4372	4	4372	4	0.00
11/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4396	4	4396	4	0.00
11/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4421	4	4421	4	0.00
11/08/2023	R209 On 07-November-24			Bond Future	12.19	65.3256	12.1919	65.3256	0.00
11/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	4141	4	4141	4	0.00
11/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	4117	4	4117	4	0.00
11/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	4093	4	4093	4	0.00
11/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4012	4	4012	4	0.00
11/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3991	4	3991	4	0.00
11/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3971	4	3971	4	0.00
11/08/2023	R210 On 02-November-23			Bond Future	227.24	226.7814	227.2434	226.7814	70.00
11/08/2023	R210 On 01-February-24			Bond Future	232.42	231.9553	232.4209	231.9553	300.00
11/08/2023	R210 On 02-May-24			Bond Future	234.48	233.9990	234.4774	233.9990	0.00
11/08/2023	R210 On 01-August-24			Bond Future	239.87	239.3831	239.8655	239.3831	0.00
11/08/2023	R210 On 07-November-24			Bond Future	242.14	241.6171	242.1373	241.6171	0.00
11/08/2023	R213 On 02-November-23			Bond Future	10.71	83.1517	10.7149	83.1517	33,183.00
11/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2677	3	2677	3	0.00
11/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2706	3	2706	3	0.00
11/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8229	9	8229	9	0.00
11/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3710	4	3710	4	731.00
11/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2197	2	2197	2	731.00
11/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2736	3	2736	3	0.00
11/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	944	1	944	1	0.00
11/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1219	1	1219	1	0.00
11/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	612	1	612	1	0.00
11/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	93	0	93	0	731.00
11/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	957	1	957	1	0.00
11/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	970	1	970	1	0.00
11/08/2023	R213 On 01-February-24			Bond Future	10.79	85.0288	10.7931	85.0288	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
11/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4918	5	4918	5	0.00
11/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4857	5	4857	5	0.00
11/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4887	5	4887	5	0.00
11/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1087	1	1087	1	0.00
11/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1097	1	1097	1	0.00
11/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1078	1	1078	1	0.00
11/08/2023	R213 On 02-May-24			Bond Future	10.87	83.3864	10.8673	83.3864	0.00
11/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1730	2	1730	2	0.00
11/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1747	2	1747	2	0.00
11/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1764	2	1764	2	0.00
11/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4170	4	4170	4	0.00
11/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4196	4	4196	4	0.00
11/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4223	4	4223	4	0.00
11/08/2023	R213 On 01-August-24			Bond Future	10.94	85.2861	10.9411	85.2861	0.00
11/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	3011	3	3011	3	0.00
11/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2968	3	2968	3	0.00
11/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2989	3	2989	3	0.00
11/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3278	3	3278	3	0.00
11/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3298	3	3298	3	0.00
11/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3259	3	3259	3	0.00
11/08/2023	R213 On 07-November-24			Bond Future	11.07	83.6786	11.0680	83.6786	0.00
11/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3744	4	3744	4	0.00
11/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3766	4	3766	4	0.00
11/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3789	4	3789	4	0.00
11/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3155	3	3155	3	0.00
11/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3172	3	3172	3	0.00
11/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3188	3	3188	3	0.00
11/08/2023	R214 On 02-November-23			Bond Future	12.16	61.1839	12.1645	61.1839	20,216.00
11/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	599	1	599	1	0.00
11/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	624	1	624	1	0.00
11/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	611	1	611	1	0.00
11/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4156	4	4156	4	0.00
11/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4196	4	4196	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
11/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4116	4	4116	4	0.00
11/08/2023	R214 On 01-February-24			Bond Future	12.26	62.5651	12.2608	62.5651	0.00
11/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2469	3	2469	3	0.00
11/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2493	3	2493	3	0.00
11/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2517	3	2517	3	0.00
11/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2999	3	2999	3	0.00
11/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3023	3	3023	3	0.00
11/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3047	3	3047	3	0.00
11/08/2023	R214 On 02-May-24			Bond Future	12.35	60.6702	12.3531	60.6702	0.00
11/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1597	2	1597	2	0.00
11/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1565	2	1565	2	0.00
11/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1581	2	1581	2	0.00
11/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5962	6	5962	6	0.00
11/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5999	6	5999	6	0.00
11/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5926	6	5926	6	0.00
11/08/2023	R214 On 01-August-24			Bond Future	12.45	62.0522	12.4455	62.0522	0.00
11/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3195	3	3195	3	0.00
11/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3218	3	3218	3	0.00
11/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3241	3	3241	3	0.00
11/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4492	4	4492	4	0.00
11/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4517	4	4517	4	0.00
11/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4543	4	4543	4	0.00
11/08/2023	R214 On 07-November-24			Bond Future	12.57	60.1652	12.5747	60.1652	0.00
11/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4245	4	4245	4	0.00
11/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	4196	4	4196	4	0.00
11/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4220	4	4220	4	0.00
11/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4060	4	4060	4	0.00
11/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4081	4	4081	4	0.00
11/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4039	4	4039	4	0.00
11/08/2023	R248 On 02-November-23			Bond Future	12.28	75.0690	12.2835	75.0690	232,288.00
11/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	631	1	631	1	0.00
11/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1157	1	1157	1	207.00
11/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	604	1	604	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
11/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	617	1	617	1	0.00
11/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	3127	3	3127	3	207.00
11/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7521	8	7521	8	0.00
11/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5544	5	5544	5	0.00
11/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	492	0	492	0	207.00
11/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4083	4	4083	4	0.00
11/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1881	2	1881	2	0.00
11/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5648	5	5648	5	0.00
11/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5596	5	5596	5	0.00
11/08/2023	R248 On 01-February-24			Bond Future	12.38	76.7636	12.3846	76.7636	0.00
11/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2825	3	2825	3	0.00
11/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	3232	3	3232	3	1,000.00
11/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6950	7	6950	7	0.00
11/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2769	3	2769	3	0.00
11/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2797	3	2797	3	0.00
11/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1303	1	1303	1	1,000.00
11/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6732	6	6732	6	0.00
11/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3722	3	3722	3	0.00
11/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4170	4	4170	4	0.00
11/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4202	4	4202	4	0.00
11/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1647	1	1647	1	1,000.00
11/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4139	4	4139	4	0.00
11/08/2023	R248 On 02-May-24			Bond Future	12.48	74.0445	12.4815	74.0445	0.00
11/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1796	2	1796	2	0.00
11/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1759	2	1759	2	0.00
11/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1778	2	1778	2	0.00
11/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7908	7	7908	7	0.00
11/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8002	7	8002	7	0.00
11/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7955	7	7955	7	0.00
11/08/2023	R248 On 01-August-24			Bond Future	12.58	75.7311	12.5788	75.7311	13,000.00
11/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	4027	4	4027	4	0.00
11/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3971	4	3971	4	0.00
11/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3999	4	3999	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
11/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5533	5	5533	5	0.00
11/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5563	5	5563	5	0.00
11/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5502	5	5502	5	0.00
11/08/2023	R248 On 07-November-24			Bond Future	12.71	73.0114	12.7138	73.0114	0.00
11/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	5385	6	5385	6	0.00
11/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5415	6	5415	6	0.00
11/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5445	6	5445	6	0.00
11/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4974	4	4974	4	0.00
11/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4998	4	4998	4	0.00
11/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5022	5	5022	5	0.00