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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/03/2023 TO: 09/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	2025 On 04-May-23			Bond Future	169.12	169.1002	169.1163	169.1002	5,381.00
09/03/2023	2025 On 03-August-23			Bond Future	170.76	170.7402	170.7565	170.7402	214.00
09/03/2023	2025 On 02-November-23			Bond Future	174.24	174.2253	174.2417	174.2253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2025 On 01-February-24			Bond Future	176.15	176.1354	176.1520	176.1354	0.00
09/03/2023	2025 On 02-May-24			Bond Future	179.72	179.7001	179.7174	179.7001	0.00
09/03/2023	2029 On 04-May-23			Bond Future	121.48	121.3422	121.4814	121.3422	2,115.00
09/03/2023	2029 On 03-August-23			Bond Future	123.90	123.7624	123.9042	123.7624	728.00
09/03/2023	2029 On 02-November-23			Bond Future	125.11	124.9687	125.1132	124.9687	0.00
09/03/2023	2029 On 01-February-24			Bond Future	127.76	127.6128	127.7603	127.6128	0.00
09/03/2023	2029 On 02-May-24			Bond Future	129.00	128.8457	128.9964	128.8457	0.00
09/03/2023	2030 On 04-May-23			Bond Future	10.24	91.5016	91.4157	91.5016	87,795.00
09/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	177	0	0	0	150.00
09/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7589	8	8	8	0.00
09/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9370	9	9	9	0.00
09/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9638	10	10	10	0.00
09/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2353	2	2	2	350.00
09/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	5944	6	6	6	0.00
09/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2005	2	2	2	0.00
09/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	15	0	0	0	388.00
09/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	245	0	0	0	479.00
09/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	4856	5	5	5	0.00
09/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	1944	2	2	2	0.00
09/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	1974	2	2	2	0.00
09/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	355	0	0	0	388.00
09/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1650	2	2	2	479.00
09/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	674	1	1	1	1,080.00
09/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1771	2	2	2	0.00
09/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	874	1	1	1	0.00
09/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2453	2	2	2	0.00
09/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	716	1	1	1	0.00
09/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	730	1	1	1	0.00
09/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	146	0	0	0	150.00
09/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2849	3	3	3	0.00
09/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5632	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	3197	3	3	3	0.00
09/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	703	1	1	1	0.00
09/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	81	0	0	0	388.00
09/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	573	1	1	1	0.00
09/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	8	0	0	0	350.00
09/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	10	0	0	0	479.00
09/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	34	0	0	0	1,080.00
09/03/2023	2030 On 03-August-23			Bond Future	10.36	89.2974	89.2097	89.2974	11,931.00
09/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	4856	5	5	5	0.00
09/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9117	9	9	9	0.00
09/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10178	10	10	10	0.00
09/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	4823	5	5	5	0.00
09/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2095	2	2	2	1,012.00
09/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2719	3	3	3	350.00
09/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	4790	5	5	5	0.00
09/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	711	1	1	1	0.00
09/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1501	1	2	1	0.00
09/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	695	1	1	1	0.00
09/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	90	0	0	0	350.00
09/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	149	0	0	0	1,012.00
09/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1943	2	2	2	0.00
09/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	703	1	1	1	0.00
09/03/2023	2030 On 02-November-23			Bond Future	10.47	91.0995	91.0100	91.0995	76.00
09/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5438	6	5	6	0.00
09/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3292	3	3	3	0.00
09/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3240	3	3	3	0.00
09/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3266	3	3	3	0.00
09/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1650	2	2	2	800.00
09/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	936	1	1	1	800.00
09/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4812	5	5	5	0.00
09/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3356	3	3	3	0.00
09/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1877	2	2	2	0.00
09/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1892	2	2	2	0.00

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09/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1862	2	2	2	0.00
09/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	1007	1	1	1	800.00
09/03/2023	2030 On 01-February-24			Bond Future	10.58	89.0017	88.9102	89.0017	0.00
09/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4753	5	5	5	0.00
09/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	6901	7	7	7	0.00
09/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1803	2	2	2	400.00
09/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4617	5	5	5	0.00
09/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4726	5	5	5	0.00
09/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1089	1	1	1	400.00
09/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	4781	5	5	5	0.00
09/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1577	2	2	2	1,360.00
09/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4243	4	4	4	0.00
09/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1653	2	2	2	0.00
09/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	1012	1	1	1	400.00
09/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5280	5	5	5	0.00
09/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1675	2	2	2	0.00
09/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1721	2	2	2	1,360.00
09/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3884	4	4	4	0.00
09/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1664	2	2	2	0.00
09/03/2023	2030 On 02-May-24			Bond Future	10.72	90.7804	90.6874	90.7804	0.00
09/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1438	1	1	1	0.00
09/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1411	1	1	1	0.00
09/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1425	1	1	1	0.00
09/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	5009	5	5	5	0.00
09/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	5036	5	5	5	0.00
09/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4981	5	5	5	0.00
09/03/2023	2032 On 04-May-23			Bond Future	10.82	86.5371	86.4139	86.5371	180,020.00
09/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	56	0	0	0	6,500.00
09/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	134	0	0	0	730.00
09/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	1970	2	2	2	0.00
09/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1571	2	2	2	0.00
09/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1600	2	2	2	0.00

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09/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	374	0	0	0	500.00
09/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	928	1	1	1	400.00
09/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	741	1	1	1	730.00
09/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1629	2	2	2	0.00
09/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2167	2	2	2	0.00
09/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1090	1	1	1	0.00
09/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	43	0	0	0	500.00
09/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3289	3	3	3	400.00
09/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	11993	12	12	12	0.00
09/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	5	0	0	0	400.00
09/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	5169	5	5	5	0.00
09/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	960	1	1	1	730.00
09/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1275	1	1	1	0.00
09/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	2228	2	2	2	0.00
09/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1950	2	2	2	0.00
09/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	3066	3	3	3	0.00
09/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1296	1	1	1	0.00
09/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1317	1	1	1	0.00
09/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	1063	1	1	1	13,000.00
09/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1753	2	2	2	500.00
09/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4268	4	4	4	0.00
09/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	558	1	1	1	0.00
09/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5429	5	5	5	0.00
09/03/2023	2032 On 03-August-23			Bond Future	10.94	88.2420	88.1164	88.2420	2,600.00
09/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	4987	5	5	5	0.00
09/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5023	5	5	5	0.00
09/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5058	5	5	5	0.00
09/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5526	6	6	6	5,000.00
09/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1093	1	1	1	1,500.00
09/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	371	0	0	0	1,500.00
09/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7355	7	7	7	0.00
09/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4335	4	4	4	0.00
09/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	934	1	1	1	0.00

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09/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	1068	1	1	1	0.00
09/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	1080	1	1	1	0.00
09/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	1091	1	1	1	0.00
09/03/2023	2032 On 02-November-23			Bond Future	11.06	85.8630	85.7347	85.8630	70.00
09/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3515	4	4	4	0.00
09/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3488	4	3	4	0.00
09/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3543	4	4	4	0.00
09/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2666	3	3	3	0.00
09/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2706	3	3	3	0.00
09/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2686	3	3	3	0.00
09/03/2023	2032 On 01-February-24			Bond Future	11.17	87.6615	87.5304	87.6615	0.00
09/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5359	5	5	5	0.00
09/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	7854	8	8	8	0.00
09/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2484	3	2	3	1,200.00
09/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5298	5	5	5	0.00
09/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5329	5	5	5	0.00
09/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1259	1	1	1	1,200.00
09/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6966	7	7	7	0.00
09/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2238	2	2	2	0.00
09/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2252	2	2	2	0.00
09/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4443	4	4	4	0.00
09/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1354	1	1	1	1,200.00
09/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2224	2	2	2	0.00
09/03/2023	2032 On 02-May-24			Bond Future	11.31	85.2557	85.1222	85.2557	0.00
09/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2169	2	2	2	0.00
09/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2151	2	2	2	0.00
09/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2187	2	2	2	0.00
09/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5710	6	6	6	0.00
09/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5772	6	6	6	0.00
09/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5741	6	6	6	0.00
09/03/2023	2033 On 04-May-23			Bond Future	115.47	115.8746	115.4722	115.8746	1,540.00
09/03/2023	2033 On 03-August-23			Bond Future	117.78	118.1857	117.7751	118.1857	6,141.00

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09/03/2023	2033 On 02-November-23			Bond Future	118.77	119.1886	118.7695	119.1886	0.00
09/03/2023	2033 On 01-February-24			Bond Future	121.28	121.7104	121.2823	121.7104	0.00
09/03/2023	2033 On 02-May-24			Bond Future	122.29	122.7294	122.2928	122.7294	0.00
09/03/2023	2037 On 04-May-23			Bond Future	11.56	81.6339	81.4655	81.6339	63,444.00
09/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	586	1	1	1	400.00
09/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11166	11	11	11	0.00
09/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1144	1	1	1	0.00
09/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2516	3	3	3	400.00
09/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	474	1	0	1	703.00
09/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1098	1	1	1	0.00
09/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3111	3	3	3	0.00
09/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1121	1	1	1	0.00
09/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2568	2	3	2	0.00
09/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	27	0	0	0	400.00
09/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2604	3	3	3	0.00
09/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4084	4	4	4	0.00
09/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3708	4	4	4	0.00
09/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1262	1	1	1	0.00
09/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2533	2	3	2	0.00
09/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	968	1	1	1	703.00
09/03/2023	2037 On 03-August-23			Bond Future	11.69	78.9848	78.8131	78.9848	74,072.00
09/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4519	5	5	5	0.00
09/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	469	0	0	0	1,800.00
09/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1349	1	1	1	1,800.00
09/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4483	5	4	5	0.00
09/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4448	5	4	5	0.00
09/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2062	2	2	2	0.00
09/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2044	2	2	2	0.00
09/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5356	5	5	5	0.00
09/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8875	9	9	9	0.00
09/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2025	2	2	2	0.00
09/03/2023	2037 On 02-November-23			Bond Future	11.80	80.5789	80.4036	80.5789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3061	3	3	3	0.00
09/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3087	3	3	3	0.00
09/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3114	3	3	3	0.00
09/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4484	4	4	4	0.00
09/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4454	4	4	4	0.00
09/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4425	4	4	4	0.00
09/03/2023	2037 On 01-February-24			Bond Future	11.92	78.0106	77.8315	78.0106	0.00
09/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5529	6	6	6	0.00
09/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5561	6	6	6	0.00
09/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5593	6	6	6	0.00
09/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3405	3	3	3	0.00
09/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3425	3	3	3	0.00
09/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3445	3	3	3	0.00
09/03/2023	2037 On 02-May-24			Bond Future	12.06	79.5688	79.3864	79.5688	0.00
09/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2989	3	3	3	0.00
09/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3033	3	3	3	0.00
09/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3010	3	3	3	0.00
09/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6394	6	6	6	0.00
09/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6429	6	6	6	0.00
09/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6359	6	6	6	0.00
09/03/2023	2038 On 04-May-23			Bond Future	129.19	129.1814	129.1862	129.1814	4,625.00
09/03/2023	2038 On 03-August-23			Bond Future	129.81	129.8087	129.8134	129.8087	0.00
09/03/2023	2038 On 02-November-23			Bond Future	132.46	132.4583	132.4630	132.4583	0.00
09/03/2023	2038 On 01-February-24			Bond Future	133.27	133.2628	133.2675	133.2628	0.00
09/03/2023	2038 On 02-May-24			Bond Future	135.96	135.9591	135.9642	135.9591	0.00
09/03/2023	2040 On 04-May-23			Bond Future	11.69	82.9667	82.8178	82.9667	53,616.00
09/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	21	0	0	0	388.00
09/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	182	0	0	0	486.00
09/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	336	0	0	0	388.00
09/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9844	10	10	10	0.00
09/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1339	1	1	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3275	3	3	3	0.00
09/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	462	1	0	1	684.00
09/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1163	1	1	1	0.00
09/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1187	1	1	1	0.00
09/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6586	7	7	7	0.00
09/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1212	1	1	1	0.00
09/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2850	3	3	3	0.00
09/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1124	1	1	1	684.00
09/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	316	0	0	0	388.00
09/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	90	0	0	0	486.00
09/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6454	6	6	6	0.00
09/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2889	3	3	3	0.00
09/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2929	3	3	3	0.00
09/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4701	5	5	5	0.00
09/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2662	3	3	3	0.00
09/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5312	5	5	5	0.00
09/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10296	10	10	10	0.00
09/03/2023	2040 On 03-August-23			Bond Future	11.82	80.0934	79.9415	80.0934	99,565.00
09/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4711	5	5	5	0.00
09/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4674	5	5	5	0.00
09/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4748	5	5	5	0.00
09/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2321	2	2	2	0.00
09/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2362	2	2	2	0.00
09/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2342	2	2	2	0.00
09/03/2023	2040 On 02-November-23			Bond Future	11.93	81.7099	81.5549	81.7099	0.00
09/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3136	3	3	3	0.00
09/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3109	3	3	3	0.00
09/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3081	3	3	3	0.00
09/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5220	5	5	5	0.00
09/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5152	5	5	5	0.00
09/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5186	5	5	5	0.00
09/03/2023	2040 On 01-February-24			Bond Future	12.05	78.9150	78.7566	78.9150	6.00
09/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5438	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5405	6	5	6	0.00
09/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5371	5	5	5	0.00
09/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3741	4	4	4	0.00
09/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3718	4	4	4	0.00
09/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3695	4	4	4	0.00
09/03/2023	2040 On 02-May-24			Bond Future	12.18	80.4911	80.3297	80.4911	0.00
09/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3210	3	3	3	0.00
09/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3160	3	3	3	0.00
09/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3185	3	3	3	0.00
09/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6514	6	7	6	0.00
09/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6586	6	7	6	0.00
09/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6550	6	7	6	0.00
09/03/2023	2044 On 04-May-23			Bond Future	11.80	79.1003	78.9188	79.1003	57,335.00
09/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	981	1	1	1	0.00
09/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1830	2	2	2	0.00
09/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2692	3	3	3	0.00
09/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3691	4	4	4	0.00
09/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	938	1	1	1	0.00
09/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	960	1	1	1	0.00
09/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3338	3	3	3	0.00
09/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2112	2	2	2	4,423.00
09/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3382	3	3	3	0.00
09/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	967	1	1	1	1,798.00
09/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1445	1	1	1	4,423.00
09/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3295	3	3	3	0.00
09/03/2023	2044 On 03-August-23			Bond Future	11.92	76.2762	76.0910	76.2762	21,473.00
09/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4287	4	4	4	0.00
09/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2910	3	3	3	0.00
09/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3702	4	4	4	0.00
09/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4252	4	4	4	0.00
09/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4217	4	4	4	0.00
09/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2827	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2803	3	3	3	0.00
09/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3203	3	3	3	4,754.00
09/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3936	4	4	4	3,076.00
09/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2780	3	3	3	0.00
09/03/2023	2044 On 02-November-23			Bond Future	12.03	77.8156	77.6266	77.8156	0.00
09/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2822	3	3	3	0.00
09/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2796	3	3	3	0.00
09/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2848	3	3	3	0.00
09/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5676	6	6	6	0.00
09/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5750	6	6	6	0.00
09/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5713	6	6	6	0.00
09/03/2023	2044 On 01-February-24			Bond Future	12.14	75.0643	74.8712	75.0643	0.00
09/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5062	5	5	5	0.00
09/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5030	5	5	5	0.00
09/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5095	5	5	5	0.00
09/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4217	4	4	4	0.00
09/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4267	4	4	4	0.00
09/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4242	4	4	4	0.00
09/03/2023	2044 On 02-May-24			Bond Future	12.27	76.5634	76.3666	76.5634	0.00
09/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3173	3	3	3	0.00
09/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3149	3	3	3	0.00
09/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3197	3	3	3	0.00
09/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6778	7	7	7	0.00
09/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6855	7	7	7	0.00
09/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6817	7	7	7	0.00
09/03/2023	2046 On 04-May-23			Bond Future	113.00	113.0899	113.0038	113.0899	17,308.00
09/03/2023	2046 On 03-August-23			Bond Future	115.26	115.3457	115.2576	115.3457	0.00
09/03/2023	2046 On 02-November-23			Bond Future	115.54	115.6260	115.5361	115.6260	0.00
09/03/2023	2046 On 01-February-24			Bond Future	117.98	118.0727	117.9808	118.0727	0.00
09/03/2023	2046 On 02-May-24			Bond Future	118.25	118.3404	118.2467	118.3404	0.00
09/03/2023	2050 On 04-May-23			Bond Future	115.98	115.5643	115.9764	115.5643	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	2050 On 03-August-23			Bond Future	116.12	115.6983	116.1185	115.6983	0.00
09/03/2023	2050 On 02-November-23			Bond Future	118.49	118.0599	118.4886	118.0599	0.00
09/03/2023	2050 On 01-February-24			Bond Future	118.77	118.3323	118.7699	118.3323	0.00
09/03/2023	2050 On 02-May-24			Bond Future	121.17	120.7263	121.1731	120.7263	0.00
09/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	AL37 On 04-May-23			Index Future	874.75	875.1540	874.7510	875.1540	0.00
09/03/2023	AL37 On 03-August-23			Index Future	891.98	892.3960	891.9830	892.3960	0.00
09/03/2023	AL37 On 02-November-23			Index Future	909.98	910.4020	909.9800	910.4020	0.00
09/03/2023	AL37 On 01-February-24			Index Future	929.03	929.4580	929.0270	929.4580	0.00
09/03/2023	AL37 On 02-May-24			Index Future	947.64	948.0800	947.6420	948.0800	0.00
09/03/2023	AL7T On 04-May-23			Index Future	1004.07	1005.5200	1004.0660	1005.5200	0.00
09/03/2023	AL7T On 03-August-23			Index Future	1023.85	1025.3300	1023.8460	1025.3300	0.00
09/03/2023	AL7T On 02-November-23			Index Future	1044.50	1046.0180	1044.5040	1046.0180	0.00
09/03/2023	AL7T On 01-February-24			Index Future	1066.37	1067.9130	1066.3670	1067.9130	0.00
09/03/2023	AL7T On 02-May-24			Index Future	1087.73	1089.3090	1087.7330	1089.3090	0.00
09/03/2023	ALBI On 04-May-23			Index Future	883.01	884.2000	883.0080	884.2000	100.00
09/03/2023	ALBI On 03-August-23			Index Future	900.40	901.6200	900.4030	901.6200	0.00
09/03/2023	ALBI On 02-November-23			Index Future	918.57	919.8120	918.5700	919.8120	0.00
09/03/2023	ALBI On 01-February-24			Index Future	937.80	939.0660	937.7960	939.0660	0.00
09/03/2023	ALBI On 02-May-24			Index Future	956.59	957.8800	956.5870	957.8800	0.00
09/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2023	ES33 On 04-May-23			Bond Future	12.11	74.4238	74.3115	74.4238	0.00
09/03/2023	ES33 On 03-August-23			Bond Future	12.26	75.9082	75.7935	75.9082	350.00
09/03/2023	ES33 On 02-November-23			Bond Future	12.42	73.6631	73.5461	73.6631	0.00
09/03/2023	ES33 On 01-February-24			Bond Future	12.57	75.2224	75.1028	75.2224	0.00
09/03/2023	ES33 On 02-May-24			Bond Future	12.75	72.9478	72.8260	72.9478	0.00
09/03/2023	ES42 On 04-May-23			Bond Future	12.46	71.8525	71.7206	71.8525	0.00
09/03/2023	ES42 On 03-August-23			Bond Future	12.60	73.2858	73.1512	73.2858	4,000.00
09/03/2023	ES42 On 02-November-23			Bond Future	12.75	70.5193	70.3820	70.5193	0.00
09/03/2023	ES42 On 01-February-24			Bond Future	12.88	72.0126	71.8723	72.0126	0.00
09/03/2023	ES42 On 02-May-24			Bond Future	13.04	69.2062	69.0632	69.2062	0.00
09/03/2023	GOVI On 04-May-23			GOVI	870.24	871.4240	870.2370	871.4240	840.00
09/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	173570	19	17	19	0.00
09/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	173670	19	17	19	0.00
09/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	173770	19	17	19	0.00
09/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 03-August-23			GOVI	887.38	888.5920	887.3810	888.5920	0.00
09/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	501510	51	50	51	0.00
09/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	501710	51	50	51	0.00
09/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	501610	51	50	51	0.00
09/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-November-23			GOVI	905.29	906.5210	905.2850	906.5210	0.00
09/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	194850	21	19	21	0.00
09/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	194750	21	19	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	194650	21	19	21	0.00
09/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 01-February-24			GOVI	924.23	925.4970	924.2330	925.4970	0.00
09/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	442530	46	44	46	0.00
09/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	442430	46	44	46	0.00
09/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	442330	45	44	45	0.00
09/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-May-24			GOVI	942.75	944.0390	942.7520	944.0390	0.00
09/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	82180	7	8	7	0.00
09/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	82280	7	8	7	0.00
09/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	82380	7	8	7	0.00
09/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2023	IGOV On 04-May-23			Index Future	326.47	326.4590	326.4740	326.4590	655.00
09/03/2023	IGOV On 03-August-23			Index Future	332.99	332.9710	332.9850	332.9710	0.00
09/03/2023	IGOV On 02-November-23			Index Future	339.78	339.7670	339.7810	339.7670	0.00
09/03/2023	IGOV On 01-February-24			Index Future	346.97	346.9550	346.9690	346.9550	0.00
09/03/2023	IGOV On 02-May-24			Index Future	354.00	353.9810	353.9960	353.9810	0.00
09/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.50	92.5000	92.5000	92.5000	0.00
09/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.85	92.1850	92.1550	92.1850	0.00
09/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.89	92.1400	92.1150	92.1400	0.00
09/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.07	91.9750	91.9350	91.9750	0.00
09/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.09	91.9500	91.9150	91.9500	0.00
09/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.16	91.8800	91.8450	91.8800	0.00
09/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.16	91.8650	91.8400	91.8650	75.00
09/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.16	91.8750	91.8400	91.8750	272.00
09/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.12	91.9350	91.8800	91.9350	0.00
09/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.02	92.0600	91.9850	92.0600	0.00
09/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.95	92.1300	92.0500	92.1300	68.00
09/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.2000	92.1200	92.2000	0.00
09/03/2023	R035 On 04-May-23			Bond Future	11.30	86.2031	86.0643	86.2031	155,946.00
09/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	24	0	0	0	388.00
09/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	200	0	0	0	491.00
09/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3555	4	4	4	0.00
09/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3845	4	4	4	0.00
09/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1523	2	2	2	0.00
09/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9888	10	10	10	0.00
09/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6495	7	6	7	0.00
09/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1468	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1495	2	1	2	0.00
09/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	354	0	0	0	388.00
09/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1091	1	1	1	770.00
09/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1387	1	1	1	491.00
09/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	304	0	0	0	770.00
09/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4739	5	5	5	0.00
09/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2531	2	3	2	0.00
09/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4482	4	4	4	0.00
09/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1976	2	2	2	0.00
09/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	218	0	0	0	388.00
09/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	49	0	0	0	491.00
09/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2129	2	2	2	0.00
09/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	671	1	1	1	770.00
09/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2036	2	2	2	0.00
09/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	2006	2	2	2	0.00
09/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	761	1	1	1	1,035.00
09/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5438	5	5	5	0.00
09/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8904	9	9	9	0.00
09/03/2023	R035 On 03-August-23			Bond Future	11.42	87.9014	87.7598	87.9014	6,761.00
09/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4913	5	5	5	0.00
09/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4950	5	5	5	0.00
09/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4986	5	5	5	0.00
09/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1821	2	2	2	0.00
09/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1838	2	2	2	0.00
09/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1855	2	2	2	0.00
09/03/2023	R035 On 02-November-23			Bond Future	11.54	85.1709	85.0265	85.1709	30.00
09/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3372	3	3	3	0.00
09/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1531	2	2	2	400.00
09/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8230	8	8	8	0.00
09/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3317	3	3	3	0.00
09/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3344	3	3	3	0.00
09/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2562	3	3	3	400.00
09/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	4015	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4043	4	4	4	0.00
09/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1466	1	1	1	400.00
09/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6811	7	7	7	0.00
09/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4921	5	5	5	0.00
09/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3988	4	4	4	0.00
09/03/2023	R035 On 01-February-24			Bond Future	11.66	86.9547	86.8071	86.9547	0.00
09/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10429	11	10	11	0.00
09/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2890	3	3	3	400.00
09/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5904	6	6	6	0.00
09/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5969	6	6	6	0.00
09/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5937	6	6	6	0.00
09/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1879	2	2	2	400.00
09/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7758	8	8	8	0.00
09/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5878	6	6	6	0.00
09/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3165	3	3	3	0.00
09/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3184	3	3	3	0.00
09/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3147	3	3	3	0.00
09/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1504	1	2	1	400.00
09/03/2023	R035 On 02-May-24			Bond Future	11.80	84.1875	84.0371	84.1875	0.00
09/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3033	3	3	3	0.00
09/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	2989	3	3	3	0.00
09/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3011	3	3	3	0.00
09/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6231	6	6	6	0.00
09/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6264	6	6	6	0.00
09/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6197	6	6	6	0.00
09/03/2023	R186 On 04-May-23			Bond Future	8.63	109.7019	109.6878	109.7019	97,942.00
09/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	338	0	0	0	200.00
09/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1072	1	1	1	0.00
09/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1093	1	1	1	0.00
09/03/2023	R186 On 04-May-23		Call	Bond Future	9688	10	10	10	0.00
09/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1114	1	1	1	0.00
09/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	472	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
09/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	462	0	0	0	0.00
09/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	482	0	0	0	0.00
09/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1205	1	1	1	200.00
09/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
09/03/2023	R186 On 03-August-23			Bond Future	8.69	106.5588	106.5443	106.5588	0.00
09/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3411	3	3	3	0.00
09/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3363	3	3	3	0.00
09/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3387	3	3	3	0.00
09/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	335	0	0	0	0.00
09/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	339	0	0	0	0.00
09/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	330	0	0	0	0.00
09/03/2023	R186 On 02-November-23			Bond Future	8.74	108.7092	108.6943	108.7092	1,686.00
09/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	4870	5	5	5	0.00
09/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2641	3	3	3	0.00
09/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2621	3	3	3	0.00
09/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2661	3	3	3	0.00
09/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2185	2	2	2	1,715.00
09/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	848	1	1	1	0.00
09/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	863	1	1	1	0.00
09/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	855	1	1	1	0.00
09/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	1051	1	1	1	0.00
09/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	347	0	0	0	1,715.00
09/03/2023	R186 On 01-February-24			Bond Future	8.76	105.6795	105.6642	105.6795	0.00
09/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	2892	3	3	3	0.00
09/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	2856	3	3	3	0.00
09/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	2874	3	3	3	0.00
09/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	966	1	1	1	0.00
09/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	980	1	1	1	0.00
09/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	973	1	1	1	0.00
09/03/2023	R186 On 02-May-24			Bond Future	8.83	107.7920	107.7766	107.7920	0.00
09/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	756	1	1	1	0.00
09/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	765	1	1	1	0.00
09/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	773	1	1	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
09/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2724	3	3	3	0.00
09/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2739	3	3	3	0.00
09/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2755	3	3	3	0.00
09/03/2023	R197 On 04-May-23			Bond Future	335.86	335.8590	335.8613	335.8590	309.00
09/03/2023	R197 On 03-August-23			Bond Future	333.52	333.5203	333.5222	333.5203	0.00
09/03/2023	R197 On 02-November-23			Bond Future	340.33	340.3281	340.3298	340.3281	0.00
09/03/2023	R202 On 04-May-23			Bond Future	251.01	251.2198	251.0117	251.2198	4,960.00
09/03/2023	R202 On 03-August-23			Bond Future	251.22	251.4301	251.2174	251.4301	460.00
09/03/2023	R202 On 02-November-23			Bond Future	256.35	256.5624	256.3451	256.5624	0.00
09/03/2023	R202 On 01-February-24			Bond Future	256.85	257.0702	256.8479	257.0702	0.00
09/03/2023	R202 On 02-May-24			Bond Future	262.05	262.2715	262.0453	262.2715	0.00
09/03/2023	R209 On 04-May-23			Bond Future	11.33	66.7461	66.6243	66.7461	19,542.00
09/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	800	1	1	1	1,250.00
09/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2010	2	2	2	2,250.00
09/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5692	6	6	6	0.00
09/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1013	1	1	1	0.00
09/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	33	0	0	0	500.00
09/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	205	0	0	0	4,500.00
09/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	972	1	1	1	0.00
09/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	993	1	1	1	0.00
09/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2178	2	2	2	0.00
09/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2209	2	2	2	0.00
09/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4576	4	5	4	0.00
09/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1183	1	1	1	0.00
09/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7219	7	7	7	0.00
09/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2148	2	2	2	0.00
09/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	190	0	0	0	9,750.00
09/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2503	2	3	2	8,250.00
09/03/2023	R209 On 03-August-23			Bond Future	11.44	68.0611	67.9369	68.0611	1,690.00
09/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4086	4	4	4	0.00
09/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1058	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4023	4	4	4	0.00
09/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4055	4	4	4	0.00
09/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	354	0	0	0	1,800.00
09/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	8040	8	8	8	0.00
09/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1645	2	2	2	0.00
09/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4868	5	5	5	0.00
09/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1676	2	2	2	0.00
09/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1660	2	2	2	0.00
09/03/2023	R209 On 02-November-23			Bond Future	11.55	66.2832	66.1565	66.2832	741.00
09/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2755	3	3	3	0.00
09/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2708	3	3	3	0.00
09/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2731	3	3	3	0.00
09/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3761	4	4	4	0.00
09/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3787	4	4	4	0.00
09/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3735	4	4	4	0.00
09/03/2023	R209 On 01-February-24			Bond Future	11.65	67.6716	67.5420	67.6716	0.00
09/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5069	5	5	5	0.00
09/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5097	5	5	5	0.00
09/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5126	5	5	5	0.00
09/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2841	3	3	3	0.00
09/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2858	3	3	3	0.00
09/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2875	3	3	3	0.00
09/03/2023	R209 On 02-May-24			Bond Future	11.77	65.8743	65.7423	65.8743	0.00
09/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2702	3	3	3	0.00
09/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2663	3	3	3	0.00
09/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2683	3	3	3	0.00
09/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5547	5	6	5	0.00
09/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5577	6	6	6	0.00
09/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5516	5	6	5	0.00
09/03/2023	R210 On 04-May-23			Bond Future	223.85	224.0049	223.8516	224.0049	386.00
09/03/2023	R210 On 03-August-23			Bond Future	228.32	228.4727	228.3160	228.4727	300.00
09/03/2023	R210 On 02-November-23			Bond Future	229.83	229.9922	229.8321	229.9922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R210 On 01-February-24			Bond Future	234.69	234.8586	234.6950	234.8586	0.00
09/03/2023	R210 On 02-May-24			Bond Future	236.23	236.3958	236.2292	236.3958	0.00
09/03/2023	R213 On 04-May-23			Bond Future	10.62	82.5460	82.4344	82.5460	33,941.00
09/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1580	2	2	2	0.00
09/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1607	2	2	2	0.00
09/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1635	2	2	2	0.00
09/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	1025	1	1	1	0.00
09/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	1043	1	1	1	0.00
09/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	1060	1	1	1	0.00
09/03/2023	R213 On 03-August-23			Bond Future	10.73	84.1723	84.0583	84.1723	0.00
09/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4663	5	5	5	0.00
09/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4695	5	5	5	0.00
09/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4728	5	5	5	0.00
09/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	852	1	1	1	0.00
09/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	843	1	1	1	0.00
09/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	862	1	1	1	0.00
09/03/2023	R213 On 02-November-23			Bond Future	10.85	82.3181	82.2018	82.3181	5,773.00
09/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3313	3	3	3	0.00
09/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3339	3	3	3	0.00
09/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3366	3	3	3	0.00
09/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2157	2	2	2	0.00
09/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2173	2	2	2	0.00
09/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2190	2	2	2	0.00
09/03/2023	R213 On 01-February-24			Bond Future	10.96	84.0420	83.9232	84.0420	0.00
09/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	4945	5	5	5	0.00
09/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	4888	5	5	5	0.00
09/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	4917	5	5	5	0.00
09/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1845	2	2	2	0.00
09/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1857	2	2	2	0.00
09/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1833	2	2	2	0.00
09/03/2023	R213 On 02-May-24			Bond Future	11.10	82.1691	82.0481	82.1691	0.00
09/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1749	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1764	2	2	2	0.00
09/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1779	2	2	2	0.00
09/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	5139	5	5	5	0.00
09/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	5167	5	5	5	0.00
09/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	5195	5	5	5	0.00
09/03/2023	R214 On 04-May-23			Bond Future	11.54	63.5947	63.4674	63.5947	22,780.00
09/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1216	1	1	1	0.00
09/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1170	1	1	1	0.00
09/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1193	1	1	1	0.00
09/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2085	2	2	2	0.00
09/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2115	2	2	2	0.00
09/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2055	2	2	2	0.00
09/03/2023	R214 On 03-August-23			Bond Future	11.64	64.8476	64.7177	64.8476	2,980.00
09/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4369	4	4	4	0.00
09/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4305	4	4	4	0.00
09/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4337	4	4	4	0.00
09/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1809	2	2	2	0.00
09/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1825	2	2	2	0.00
09/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1793	2	2	2	0.00
09/03/2023	R214 On 02-November-23			Bond Future	11.75	62.8573	62.7247	62.8573	0.00
09/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2680	3	3	3	0.00
09/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2728	3	3	3	0.00
09/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2704	3	3	3	0.00
09/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4214	4	4	4	0.00
09/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4185	4	4	4	0.00
09/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4156	4	4	4	0.00
09/03/2023	R214 On 01-February-24			Bond Future	11.85	64.1738	64.0383	64.1738	0.00
09/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4593	5	5	5	0.00
09/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4621	5	5	5	0.00
09/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4650	5	5	5	0.00
09/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3122	3	3	3	0.00
09/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3142	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3161	3	3	3	0.00
09/03/2023	R214 On 02-May-24			Bond Future	11.96	62.1569	62.0188	62.1569	0.00
09/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2896	3	3	3	0.00
09/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2874	3	3	3	0.00
09/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2852	3	3	3	0.00
09/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5389	5	5	5	0.00
09/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5359	5	5	5	0.00
09/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5329	5	5	5	0.00
09/03/2023	R248 On 04-May-23			Bond Future	11.65	78.3913	78.2349	78.3913	240,060.00
09/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1139	1	1	1	0.00
09/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1163	1	1	1	0.00
09/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	67	0	0	0	1,500.00
09/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	667	1	1	1	1,500.00
09/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1188	1	1	1	0.00
09/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3162	3	3	3	0.00
09/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8888	9	9	9	0.00
09/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3205	3	3	3	0.00
09/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3248	3	3	3	0.00
09/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4348	4	4	4	0.00
09/03/2023	R248 On 03-August-23			Bond Future	11.76	79.9357	79.7761	79.9357	0.00
09/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4722	5	5	5	0.00
09/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4684	5	5	5	0.00
09/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4760	5	5	5	0.00
09/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2597	3	3	3	0.00
09/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2642	3	3	3	0.00
09/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2619	3	3	3	0.00
09/03/2023	R248 On 02-November-23			Bond Future	11.87	77.1080	76.9451	77.1080	0.00
09/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3204	3	3	3	0.00
09/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3176	3	3	3	0.00
09/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3148	3	3	3	0.00
09/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5604	6	6	6	0.00
09/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5679	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5641	6	6	6	0.00
09/03/2023	R248 On 01-February-24			Bond Future	11.97	78.7229	78.5566	78.7229	13,000.00
09/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5439	6	5	6	0.00
09/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5404	6	5	6	0.00
09/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5371	5	5	5	0.00
09/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4358	4	4	4	0.00
09/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4332	4	4	4	0.00
09/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4307	4	4	4	0.00
09/03/2023	R248 On 02-May-24			Bond Future	12.09	75.8543	75.6848	75.8543	0.00
09/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3297	3	3	3	0.00
09/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3272	3	3	3	0.00
09/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3247	3	3	3	0.00
09/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7102	7	7	7	0.00
09/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7183	7	7	7	0.00
09/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7142	7	7	7	0.00