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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/03/2023 TO: 10/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	2025 On 04-May-23			Bond Future	169.06	169.1163	169.0608	169.1163	5,381.00
10/03/2023	2025 On 03-August-23			Bond Future	170.74	170.7565	170.7442	170.7565	214.00
10/03/2023	2025 On 02-November-23			Bond Future	174.29	174.2417	174.2880	174.2417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2023	2025 On 01-February-24			Bond Future	176.18	176.1520	176.1751	176.1520	0.00
10/03/2023	2025 On 02-May-24			Bond Future	179.75	179.7174	179.7458	179.7174	0.00
10/03/2023	2029 On 04-May-23			Bond Future	121.35	121.4814	121.3521	121.4814	2,115.00
10/03/2023	2029 On 03-August-23			Bond Future	123.80	123.9042	123.8047	123.9042	728.00
10/03/2023	2029 On 02-November-23			Bond Future	125.05	125.1132	125.0538	125.1132	0.00
10/03/2023	2029 On 01-February-24			Bond Future	127.68	127.7603	127.6820	127.7603	0.00
10/03/2023	2029 On 02-May-24			Bond Future	128.92	128.9964	128.9204	128.9964	0.00
10/03/2023	2030 On 04-May-23			Bond Future	10.23	91.4157	91.4706	91.4157	87,595.00
10/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	153	0	0	0	150.00
10/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7645	8	8	8	0.00
10/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9425	9	9	9	0.00
10/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9693	10	10	10	0.00
10/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2385	2	2	2	350.00
10/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	5998	6	6	6	0.00
10/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2031	2	2	2	0.00
10/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	9	0	0	0	388.00
10/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	223	0	0	0	479.00
10/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	4907	5	5	5	0.00
10/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	1969	2	2	2	0.00
10/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2000	2	2	2	0.00
10/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	335	0	0	0	388.00
10/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1668	2	2	2	479.00
10/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	664	1	1	1	1,080.00
10/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1707	2	2	2	0.00
10/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	838	1	1	1	0.00
10/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2379	2	2	2	0.00
10/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	687	1	1	1	0.00
10/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	700	1	1	1	0.00
10/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	143	0	0	0	150.00
10/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2772	3	3	3	0.00
10/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5571	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
10/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	3119	3	3	3	0.00
10/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	675	1	1	1	0.00
10/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	80	0	0	0	388.00
10/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	550	1	1	1	0.00
10/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	8	0	0	0	350.00
10/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	10	0	0	0	479.00
10/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	34	0	0	0	1,080.00
10/03/2023	2030 On 03-August-23			Bond Future	10.35	89.2097	89.2899	89.2097	11,931.00
10/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	4904	5	5	5	0.00
10/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9188	9	9	9	0.00
10/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10252	10	10	10	0.00
10/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	4871	5	5	5	0.00
10/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2118	2	2	2	1,012.00
10/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2750	3	3	3	350.00
10/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	4838	5	5	5	0.00
10/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	679	1	1	1	0.00
10/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1452	2	1	2	0.00
10/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	664	1	1	1	0.00
10/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	84	0	0	0	350.00
10/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	139	0	0	0	1,012.00
10/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1886	2	2	2	0.00
10/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	671	1	1	1	0.00
10/03/2023	2030 On 02-November-23			Bond Future	10.45	91.0100	91.1229	91.0100	54.00
10/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5509	5	6	5	0.00
10/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3338	3	3	3	0.00
10/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3286	3	3	3	0.00
10/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3312	3	3	3	0.00
10/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1676	2	2	2	800.00
10/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	953	1	1	1	800.00
10/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4716	5	5	5	0.00
10/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3270	3	3	3	0.00
10/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1810	2	2	2	0.00
10/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1825	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
10/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1795	2	2	2	0.00
10/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	964	1	1	1	800.00
10/03/2023	2030 On 01-February-24			Bond Future	10.55	88.9102	89.0122	88.9102	0.00
10/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4827	5	5	5	0.00
10/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	6986	7	7	7	0.00
10/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1849	2	2	2	400.00
10/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4689	5	5	5	0.00
10/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4799	5	5	5	0.00
10/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1126	1	1	1	400.00
10/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	4855	5	5	5	0.00
10/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1621	2	2	2	1,360.00
10/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4185	4	4	4	0.00
10/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1625	2	2	2	0.00
10/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	994	1	1	1	400.00
10/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5214	5	5	5	0.00
10/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1647	2	2	2	0.00
10/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1691	2	2	2	1,360.00
10/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3829	4	4	4	0.00
10/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1636	2	2	2	0.00
10/03/2023	2030 On 02-May-24			Bond Future	10.69	90.6874	90.7934	90.6874	0.00
10/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1473	1	1	1	0.00
10/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1446	1	1	1	0.00
10/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1460	1	1	1	0.00
10/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4938	5	5	5	0.00
10/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4965	5	5	5	0.00
10/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4910	5	5	5	0.00
10/03/2023	2032 On 04-May-23			Bond Future	10.80	86.4139	86.5020	86.4139	179,270.00
10/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	41	0	0	0	6,500.00
10/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	112	0	0	0	730.00
10/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2001	2	2	2	0.00
10/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1590	2	2	2	0.00
10/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1620	2	2	2	0.00

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10/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	355	0	0	0	500.00
10/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	926	1	1	1	400.00
10/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	733	1	1	1	730.00
10/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1651	2	2	2	0.00
10/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2202	2	2	2	0.00
10/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1094	1	1	1	0.00
10/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	29	0	0	0	500.00
10/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3346	3	3	3	400.00
10/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12081	12	12	12	0.00
10/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	5	0	0	0	400.00
10/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	5065	5	5	5	0.00
10/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	907	1	1	1	730.00
10/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1208	1	1	1	0.00
10/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	2132	2	2	2	0.00
10/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1860	2	2	2	0.00
10/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2958	3	3	3	0.00
10/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1228	1	1	1	0.00
10/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1248	1	1	1	0.00
10/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	1005	1	1	1	13,000.00
10/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1668	2	2	2	500.00
10/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4158	4	4	4	0.00
10/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	526	1	1	1	0.00
10/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5328	5	5	5	0.00
10/03/2023	2032 On 03-August-23			Bond Future	10.92	88.1164	88.2294	88.1164	2,600.00
10/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5048	5	5	5	0.00
10/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5083	5	5	5	0.00
10/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5119	5	5	5	0.00
10/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5591	6	6	6	5,000.00
10/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1103	1	1	1	1,500.00
10/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	371	0	0	0	1,500.00
10/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7242	7	7	7	0.00
10/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4232	4	4	4	0.00
10/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	887	1	1	1	0.00

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10/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	1016	1	1	1	0.00
10/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	1027	1	1	1	0.00
10/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	1038	1	1	1	0.00
10/03/2023	2032 On 02-November-23			Bond Future	11.03	85.7347	85.8799	85.7347	47.00
10/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3575	4	4	4	0.00
10/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3547	3	4	3	0.00
10/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3603	4	4	4	0.00
10/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2580	3	3	3	0.00
10/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2620	3	3	3	0.00
10/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2600	3	3	3	0.00
10/03/2023	2032 On 01-February-24			Bond Future	11.14	87.5304	87.6657	87.5304	0.00
10/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5413	5	5	5	0.00
10/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	7932	8	8	8	0.00
10/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2504	2	3	2	1,200.00
10/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5351	5	5	5	0.00
10/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5382	5	5	5	0.00
10/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1266	1	1	1	1,200.00
10/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6838	7	7	7	0.00
10/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2156	2	2	2	0.00
10/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2170	2	2	2	0.00
10/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4328	4	4	4	0.00
10/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1296	1	1	1	1,200.00
10/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2142	2	2	2	0.00
10/03/2023	2032 On 02-May-24			Bond Future	11.28	85.1222	85.2623	85.1222	0.00
10/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2179	2	2	2	0.00
10/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2161	2	2	2	0.00
10/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2197	2	2	2	0.00
10/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5580	6	6	6	0.00
10/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5641	6	6	6	0.00
10/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5611	6	6	6	0.00
10/03/2023	2033 On 04-May-23			Bond Future	115.78	115.4722	115.7844	115.4722	1,540.00
10/03/2023	2033 On 03-August-23			Bond Future	118.12	117.7751	118.1244	117.7751	6,141.00

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10/03/2023	2033 On 02-November-23			Bond Future	119.17	118.7695	119.1658	118.7695	0.00
10/03/2023	2033 On 01-February-24			Bond Future	121.67	121.2823	121.6702	121.2823	0.00
10/03/2023	2033 On 02-May-24			Bond Future	122.69	122.2928	122.6922	122.2928	0.00
10/03/2023	2037 On 04-May-23			Bond Future	11.57	81.4655	81.3882	81.4655	63,444.00
10/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	544	1	1	1	400.00
10/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11087	11	11	11	0.00
10/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1086	1	1	1	0.00
10/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2439	3	2	3	400.00
10/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	437	0	0	0	703.00
10/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1041	1	1	1	0.00
10/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3032	3	3	3	0.00
10/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1064	1	1	1	0.00
10/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2588	3	3	3	0.00
10/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	25	0	0	0	400.00
10/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2625	3	3	3	0.00
10/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4125	4	4	4	0.00
10/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3744	4	4	4	0.00
10/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1262	1	1	1	0.00
10/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2552	3	3	3	0.00
10/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	965	1	1	1	703.00
10/03/2023	2037 On 03-August-23			Bond Future	11.70	78.8131	78.7559	78.8131	74,072.00
10/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4469	5	4	5	0.00
10/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	452	0	0	0	1,800.00
10/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1317	1	1	1	1,800.00
10/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4434	4	4	4	0.00
10/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4399	4	4	4	0.00
10/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2070	2	2	2	0.00
10/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2051	2	2	2	0.00
10/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5381	5	5	5	0.00
10/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8914	9	9	9	0.00
10/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2033	2	2	2	0.00
10/03/2023	2037 On 02-November-23			Bond Future	11.81	80.4036	80.3727	80.4036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3057	3	3	3	0.00
10/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3083	3	3	3	0.00
10/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3110	3	3	3	0.00
10/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4511	4	5	4	0.00
10/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4481	4	4	4	0.00
10/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4451	4	4	4	0.00
10/03/2023	2037 On 01-February-24			Bond Future	11.93	77.8315	77.7881	77.8315	0.00
10/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5410	6	5	6	0.00
10/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5442	6	5	6	0.00
10/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5474	6	5	6	0.00
10/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3329	3	3	3	0.00
10/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3349	3	3	3	0.00
10/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3370	3	3	3	0.00
10/03/2023	2037 On 02-May-24			Bond Future	12.06	79.3864	79.3438	79.3864	0.00
10/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2992	3	3	3	0.00
10/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3036	3	3	3	0.00
10/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3014	3	3	3	0.00
10/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6440	6	6	6	0.00
10/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6474	6	6	6	0.00
10/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6405	6	6	6	0.00
10/03/2023	2038 On 04-May-23			Bond Future	129.20	129.1862	129.1951	129.1862	4,625.00
10/03/2023	2038 On 03-August-23			Bond Future	129.86	129.8134	129.8562	129.8134	0.00
10/03/2023	2038 On 02-November-23			Bond Future	132.55	132.4630	132.5514	132.4630	0.00
10/03/2023	2038 On 01-February-24			Bond Future	133.34	133.2675	133.3394	133.2675	0.00
10/03/2023	2038 On 02-May-24			Bond Future	136.04	135.9642	136.0410	135.9642	0.00
10/03/2023	2040 On 04-May-23			Bond Future	11.72	82.8178	82.6407	82.8178	53,616.00
10/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	16	0	0	0	388.00
10/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	141	0	0	0	486.00
10/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	272	0	0	0	388.00
10/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9656	10	10	10	0.00
10/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1186	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
10/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3075	3	3	3	0.00
10/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	383	0	0	0	684.00
10/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1020	1	1	1	0.00
10/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1043	1	1	1	0.00
10/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6388	7	6	7	0.00
10/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1066	1	1	1	0.00
10/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2882	3	3	3	0.00
10/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1101	1	1	1	684.00
10/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	294	0	0	0	388.00
10/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	79	0	0	0	486.00
10/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6591	6	7	6	0.00
10/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2922	3	3	3	0.00
10/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2963	3	3	3	0.00
10/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4798	5	5	5	0.00
10/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2686	3	3	3	0.00
10/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5425	5	5	5	0.00
10/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10468	10	10	10	0.00
10/03/2023	2040 On 03-August-23			Bond Future	11.84	79.9415	79.7830	79.9415	99,565.00
10/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4602	5	5	5	0.00
10/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4566	5	5	5	0.00
10/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4639	5	5	5	0.00
10/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2371	2	2	2	0.00
10/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2412	2	2	2	0.00
10/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2391	2	2	2	0.00
10/03/2023	2040 On 02-November-23			Bond Future	11.96	81.5549	81.4209	81.5549	0.00
10/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3012	3	3	3	0.00
10/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2985	3	3	3	0.00
10/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2958	3	3	3	0.00
10/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5231	5	5	5	0.00
10/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5162	5	5	5	0.00
10/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5197	5	5	5	0.00
10/03/2023	2040 On 01-February-24			Bond Future	12.07	78.7566	78.6078	78.7566	6.00
10/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5383	5	5	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
10/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5350	5	5	5	0.00
10/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5317	5	5	5	0.00
10/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3835	4	4	4	0.00
10/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3812	4	4	4	0.00
10/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3789	4	4	4	0.00
10/03/2023	2040 On 02-May-24			Bond Future	12.20	80.3297	80.1796	80.3297	0.00
10/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3117	3	3	3	0.00
10/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3070	3	3	3	0.00
10/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3093	3	3	3	0.00
10/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6570	7	7	7	0.00
10/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6645	7	7	7	0.00
10/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6608	7	7	7	0.00
10/03/2023	2044 On 04-May-23			Bond Future	11.82	78.9188	78.7720	78.9188	57,335.00
10/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	903	1	1	1	0.00
10/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1725	2	2	2	0.00
10/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2569	3	3	3	0.00
10/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3557	4	4	4	0.00
10/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	862	1	1	1	0.00
10/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	882	1	1	1	0.00
10/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3408	3	3	3	0.00
10/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2153	2	2	2	4,423.00
10/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3452	3	3	3	0.00
10/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	980	1	1	1	1,798.00
10/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1469	1	1	1	4,423.00
10/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3363	3	3	3	0.00
10/03/2023	2044 On 03-August-23			Bond Future	11.94	76.0910	75.9623	76.0910	21,473.00
10/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4113	4	4	4	0.00
10/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2751	3	3	3	0.00
10/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3533	4	4	4	0.00
10/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4078	4	4	4	0.00
10/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4043	4	4	4	0.00
10/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2781	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
10/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2758	3	3	3	0.00
10/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3162	3	3	3	4,754.00
10/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3906	4	4	4	3,076.00
10/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2734	3	3	3	0.00
10/03/2023	2044 On 02-November-23			Bond Future	12.05	77.6266	77.5218	77.6266	0.00
10/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2785	3	3	3	0.00
10/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2759	3	3	3	0.00
10/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2811	3	3	3	0.00
10/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5743	6	6	6	0.00
10/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5819	6	6	6	0.00
10/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5781	6	6	6	0.00
10/03/2023	2044 On 01-February-24			Bond Future	12.16	74.8712	74.7527	74.8712	0.00
10/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4930	5	5	5	0.00
10/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4898	5	5	5	0.00
10/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4962	5	5	5	0.00
10/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4202	4	4	4	0.00
10/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4253	4	4	4	0.00
10/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4227	4	4	4	0.00
10/03/2023	2044 On 02-May-24			Bond Future	12.29	76.3666	76.2473	76.3666	0.00
10/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3151	3	3	3	0.00
10/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3127	3	3	3	0.00
10/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3175	3	3	3	0.00
10/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6875	7	7	7	0.00
10/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6952	7	7	7	0.00
10/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6914	7	7	7	0.00
10/03/2023	2046 On 04-May-23			Bond Future	113.10	113.0038	113.1023	113.0038	17,308.00
10/03/2023	2046 On 03-August-23			Bond Future	115.39	115.2576	115.3882	115.2576	0.00
10/03/2023	2046 On 02-November-23			Bond Future	115.71	115.5361	115.7082	115.5361	0.00
10/03/2023	2046 On 01-February-24			Bond Future	118.14	117.9808	118.1401	117.9808	0.00
10/03/2023	2046 On 02-May-24			Bond Future	118.41	118.2467	118.4131	118.2467	0.00
10/03/2023	2050 On 04-May-23			Bond Future	115.37	115.9764	115.3734	115.9764	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
10/03/2023	2050 On 03-August-23			Bond Future	115.53	116.1185	115.5336	116.1185	0.00
10/03/2023	2050 On 02-November-23			Bond Future	117.93	118.4886	117.9315	118.4886	0.00
10/03/2023	2050 On 01-February-24			Bond Future	118.18	118.7699	118.1843	118.7699	0.00
10/03/2023	2050 On 02-May-24			Bond Future	120.58	121.1731	120.5790	121.1731	0.00
10/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	AL37 On 04-May-23			Index Future	875.70	874.7510	875.6950	874.7510	0.00
10/03/2023	AL37 On 03-August-23			Index Future	893.18	891.9830	893.1800	891.9830	0.00
10/03/2023	AL37 On 02-November-23			Index Future	911.51	909.9800	911.5080	909.9800	0.00
10/03/2023	AL37 On 01-February-24			Index Future	930.46	929.0270	930.4610	929.0270	0.00
10/03/2023	AL37 On 02-May-24			Index Future	949.13	947.6420	949.1310	947.6420	0.00
10/03/2023	AL7T On 04-May-23			Index Future	1004.15	1004.0660	1004.1510	1004.0660	0.00
10/03/2023	AL7T On 03-August-23			Index Future	1024.20	1023.8460	1024.2010	1023.8460	0.00
10/03/2023	AL7T On 02-November-23			Index Future	1045.22	1044.5040	1045.2180	1044.5040	0.00
10/03/2023	AL7T On 01-February-24			Index Future	1066.95	1066.3670	1066.9510	1066.3670	0.00
10/03/2023	AL7T On 02-May-24			Index Future	1088.36	1087.7330	1088.3600	1087.7330	0.00
10/03/2023	ALBI On 04-May-23			Index Future	882.62	883.0080	882.6180	883.0080	100.00
10/03/2023	ALBI On 03-August-23			Index Future	900.24	900.4030	900.2410	900.4030	0.00
10/03/2023	ALBI On 02-November-23			Index Future	918.71	918.5700	918.7140	918.5700	0.00
10/03/2023	ALBI On 01-February-24			Index Future	937.82	937.7960	937.8170	937.7960	0.00
10/03/2023	ALBI On 02-May-24			Index Future	956.64	956.5870	956.6350	956.5870	0.00
10/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	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
10/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	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
10/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2023	ES33 On 04-May-23			Bond Future	12.12	74.3115	74.2740	74.3115	0.00
10/03/2023	ES33 On 03-August-23			Bond Future	12.27	75.7935	75.7751	75.7935	350.00
10/03/2023	ES33 On 02-November-23			Bond Future	12.42	73.5461	73.5527	73.5461	0.00
10/03/2023	ES33 On 01-February-24			Bond Future	12.58	75.1028	75.0985	75.1028	0.00
10/03/2023	ES33 On 02-May-24			Bond Future	12.75	72.8260	72.8234	72.8260	0.00
10/03/2023	ES42 On 04-May-23			Bond Future	12.49	71.7206	71.5916	71.7206	0.00
10/03/2023	ES42 On 03-August-23			Bond Future	12.63	73.1512	73.0389	73.1512	4,000.00
10/03/2023	ES42 On 02-November-23			Bond Future	12.76	70.3820	70.2925	70.3820	0.00
10/03/2023	ES42 On 01-February-24			Bond Future	12.90	71.8723	71.7698	71.8723	0.00
10/03/2023	ES42 On 02-May-24			Bond Future	13.06	69.0632	68.9603	69.0632	0.00
10/03/2023	GOVI On 04-May-23			GOVI	869.86	870.2370	869.8570	870.2370	840.00
10/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	169770	17	17	17	0.00
10/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	169870	17	17	17	0.00
10/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	169970	17	17	17	0.00
10/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 03-August-23			GOVI	887.23	887.3810	887.2250	887.3810	0.00
10/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	499950	50	50	50	0.00
10/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	500150	50	50	50	0.00
10/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	500050	50	50	50	0.00
10/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-November-23			GOVI	905.43	905.2850	905.4310	905.2850	0.00
10/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	196310	19	20	19	0.00
10/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	196210	19	20	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	196110	19	20	19	0.00
10/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 01-February-24			GOVI	924.26	924.2330	924.2580	924.2330	0.00
10/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	442780	44	44	44	0.00
10/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	442680	44	44	44	0.00
10/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	442580	44	44	44	0.00
10/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-May-24			GOVI	942.80	942.7520	942.8040	942.7520	0.00
10/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	81660	8	8	8	0.00
10/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	81760	8	8	8	0.00
10/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	81860	8	8	8	0.00
10/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2023	IGOV On 04-May-23			Index Future	326.44	326.4740	326.4440	326.4740	655.00
10/03/2023	IGOV On 03-August-23			Index Future	333.04	332.9850	333.0420	332.9850	0.00
10/03/2023	IGOV On 02-November-23			Index Future	339.95	339.7810	339.9540	339.7810	0.00
10/03/2023	IGOV On 01-February-24			Index Future	347.10	346.9690	347.0980	346.9690	0.00
10/03/2023	IGOV On 02-May-24			Index Future	354.14	353.9960	354.1380	353.9960	0.00
10/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/03/2023	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
10/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.5000	92.4550	92.5000	0.00
10/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.1550	92.1750	92.1550	0.00
10/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.87	92.1150	92.1300	92.1150	0.00
10/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.03	91.9350	91.9750	91.9350	0.00
10/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.05	91.9150	91.9500	91.9150	0.00
10/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.11	91.8450	91.8900	91.8450	0.00
10/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.12	91.8400	91.8800	91.8400	75.00
10/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.13	91.8400	91.8750	91.8400	272.00
10/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.05	91.8800	91.9550	91.8800	0.00
10/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.92	91.9850	92.0800	91.9850	0.00
10/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.0500	92.1400	92.0500	68.00
10/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.79	92.1200	92.2150	92.1200	0.00
10/03/2023	R035 On 04-May-23			Bond Future	11.32	86.0643	85.9579	86.0643	154,906.00
10/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	19	0	0	0	388.00
10/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	176	0	0	0	491.00
10/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3453	4	3	4	0.00
10/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3742	4	4	4	0.00
10/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1445	2	1	2	0.00
10/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9780	10	10	10	0.00
10/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6387	6	6	6	0.00
10/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1391	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
10/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1418	1	1	1	0.00
10/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	318	0	0	0	388.00
10/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1024	1	1	1	770.00
10/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1312	1	1	1	491.00
10/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	272	0	0	0	770.00
10/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4813	5	5	5	0.00
10/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2569	3	3	3	0.00
10/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4553	4	5	4	0.00
10/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	2004	2	2	2	0.00
10/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	216	0	0	0	388.00
10/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	48	0	0	0	491.00
10/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2160	2	2	2	0.00
10/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	675	1	1	1	770.00
10/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2065	2	2	2	0.00
10/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	2034	2	2	2	0.00
10/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	766	1	1	1	1,035.00
10/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5521	5	6	5	0.00
10/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	9006	9	9	9	0.00
10/03/2023	R035 On 03-August-23			Bond Future	11.43	87.7598	87.6743	87.7598	6,761.00
10/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4775	5	5	5	0.00
10/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4811	5	5	5	0.00
10/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4848	5	5	5	0.00
10/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1768	2	2	2	0.00
10/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1785	2	2	2	0.00
10/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1802	2	2	2	0.00
10/03/2023	R035 On 02-November-23			Bond Future	11.55	85.0265	84.9684	85.0265	30.00
10/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3354	3	3	3	0.00
10/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1521	2	2	2	400.00
10/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8196	8	8	8	0.00
10/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3299	3	3	3	0.00
10/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3326	3	3	3	0.00
10/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2546	3	3	3	400.00
10/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	4056	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
10/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4083	4	4	4	0.00
10/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1490	1	1	1	400.00
10/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6858	7	7	7	0.00
10/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4963	5	5	5	0.00
10/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	4028	4	4	4	0.00
10/03/2023	R035 On 01-February-24			Bond Future	11.68	86.8071	86.7352	86.8071	0.00
10/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10295	10	10	10	0.00
10/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2777	3	3	3	400.00
10/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5755	6	6	6	0.00
10/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5820	6	6	6	0.00
10/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5787	6	6	6	0.00
10/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1814	2	2	2	400.00
10/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7765	8	8	8	0.00
10/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5837	6	6	6	0.00
10/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3088	3	3	3	0.00
10/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3107	3	3	3	0.00
10/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3069	3	3	3	0.00
10/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1443	2	1	2	400.00
10/03/2023	R035 On 02-May-24			Bond Future	11.81	84.0371	83.9656	84.0371	0.00
10/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3020	3	3	3	0.00
10/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	2976	3	3	3	0.00
10/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	2998	3	3	3	0.00
10/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6289	6	6	6	0.00
10/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6323	6	6	6	0.00
10/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6255	6	6	6	0.00
10/03/2023	R186 On 04-May-23			Bond Future	8.58	109.6878	109.8434	109.6878	97,942.00
10/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	379	0	0	0	200.00
10/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1177	1	1	1	0.00
10/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1199	1	1	1	0.00
10/03/2023	R186 On 04-May-23		Call	Bond Future	9843	10	10	10	0.00
10/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1221	1	1	1	0.00
10/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	422	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
10/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	413	0	0	0	0.00
10/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	431	0	0	0	0.00
10/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1090	1	1	1	200.00
10/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
10/03/2023	R186 On 03-August-23			Bond Future	8.63	106.5443	106.7317	106.5443	0.00
10/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3569	3	4	3	0.00
10/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3520	3	4	3	0.00
10/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3544	3	4	3	0.00
10/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	305	0	0	0	0.00
10/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	309	0	0	0	0.00
10/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	301	0	0	0	0.00
10/03/2023	R186 On 02-November-23			Bond Future	8.65	108.6943	108.9226	108.6943	1,380.00
10/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5063	5	5	5	0.00
10/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2795	3	3	3	0.00
10/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2775	3	3	3	0.00
10/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2816	3	3	3	0.00
10/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2328	2	2	2	1,715.00
10/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	775	1	1	1	0.00
10/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	789	1	1	1	0.00
10/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	782	1	1	1	0.00
10/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	965	1	1	1	0.00
10/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	313	0	0	0	1,715.00
10/03/2023	R186 On 01-February-24			Bond Future	8.67	105.6642	105.8811	105.6642	0.00
10/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3042	3	3	3	0.00
10/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3005	3	3	3	0.00
10/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3023	3	3	3	0.00
10/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	899	1	1	1	0.00
10/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	912	1	1	1	0.00
10/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	905	1	1	1	0.00
10/03/2023	R186 On 02-May-24			Bond Future	8.73	107.7766	108.0004	107.7766	0.00
10/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	828	1	1	1	0.00
10/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	837	1	1	1	0.00
10/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	846	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
10/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2573	3	3	3	0.00
10/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2588	3	3	3	0.00
10/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2603	3	3	3	0.00
10/03/2023	R197 On 04-May-23			Bond Future	335.97	335.8613	335.9689	335.8613	309.00
10/03/2023	R197 On 03-August-23			Bond Future	333.72	333.5222	333.7192	333.5222	0.00
10/03/2023	R197 On 02-November-23			Bond Future	340.65	340.3298	340.6460	340.3298	0.00
10/03/2023	R202 On 04-May-23			Bond Future	251.79	251.0117	251.7906	251.0117	4,960.00
10/03/2023	R202 On 03-August-23			Bond Future	252.08	251.2174	252.0777	251.2174	460.00
10/03/2023	R202 On 02-November-23			Bond Future	257.31	256.3451	257.3098	256.3451	0.00
10/03/2023	R202 On 01-February-24			Bond Future	257.80	256.8479	257.7966	256.8479	0.00
10/03/2023	R202 On 02-May-24			Bond Future	263.02	262.0453	263.0203	262.0453	0.00
10/03/2023	R209 On 04-May-23			Bond Future	11.34	66.6243	66.5818	66.6243	19,542.00
10/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	763	1	1	1	1,250.00
10/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1960	2	2	2	2,250.00
10/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5643	6	6	6	0.00
10/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	972	1	1	1	0.00
10/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	28	0	0	0	500.00
10/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	187	0	0	0	4,500.00
10/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	932	1	1	1	0.00
10/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	952	1	1	1	0.00
10/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2180	2	2	2	0.00
10/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2212	2	2	2	0.00
10/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4600	5	5	5	0.00
10/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1176	1	1	1	0.00
10/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7257	7	7	7	0.00
10/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2149	2	2	2	0.00
10/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	184	0	0	0	9,750.00
10/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2508	3	3	3	8,250.00
10/03/2023	R209 On 03-August-23			Bond Future	11.45	67.9369	67.9113	67.9369	1,690.00
10/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4059	4	4	4	0.00
10/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1039	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
10/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	3996	4	4	4	0.00
10/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4028	4	4	4	0.00
10/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	343	0	0	0	1,800.00
10/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	8054	8	8	8	0.00
10/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1644	2	2	2	0.00
10/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4873	5	5	5	0.00
10/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1674	2	2	2	0.00
10/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1659	2	2	2	0.00
10/03/2023	R209 On 02-November-23			Bond Future	11.55	66.1565	66.1534	66.1565	741.00
10/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2762	3	3	3	0.00
10/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2714	3	3	3	0.00
10/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2738	3	3	3	0.00
10/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3770	4	4	4	0.00
10/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3796	4	4	4	0.00
10/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3745	4	4	4	0.00
10/03/2023	R209 On 01-February-24			Bond Future	11.65	67.5420	67.5290	67.5420	0.00
10/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	4969	5	5	5	0.00
10/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	4997	5	5	5	0.00
10/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5026	5	5	5	0.00
10/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2754	3	3	3	0.00
10/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2771	3	3	3	0.00
10/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2788	3	3	3	0.00
10/03/2023	R209 On 02-May-24			Bond Future	11.77	65.7423	65.7306	65.7423	0.00
10/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2715	3	3	3	0.00
10/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2676	3	3	3	0.00
10/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2695	3	3	3	0.00
10/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5571	6	6	6	0.00
10/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5601	6	6	6	0.00
10/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5541	6	6	6	0.00
10/03/2023	R210 On 04-May-23			Bond Future	223.97	223.8516	223.9667	223.8516	386.00
10/03/2023	R210 On 03-August-23			Bond Future	228.49	228.3160	228.4932	228.3160	300.00
10/03/2023	R210 On 02-November-23			Bond Future	230.09	229.8321	230.0904	229.8321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2023	R210 On 01-February-24			Bond Future	234.93	234.6950	234.9262	234.6950	0.00
10/03/2023	R210 On 02-May-24			Bond Future	236.47	236.2292	236.4724	236.2292	0.00
10/03/2023	R213 On 04-May-23			Bond Future	10.60	82.4344	82.4898	82.4344	33,941.00
10/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1593	2	2	2	0.00
10/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1621	2	2	2	0.00
10/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1650	2	2	2	0.00
10/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	985	1	1	1	0.00
10/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	1001	1	1	1	0.00
10/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	1018	1	1	1	0.00
10/03/2023	R213 On 03-August-23			Bond Future	10.71	84.0583	84.1369	84.0583	0.00
10/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4704	5	5	5	0.00
10/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4737	5	5	5	0.00
10/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4770	5	5	5	0.00
10/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	816	1	1	1	0.00
10/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	807	1	1	1	0.00
10/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	825	1	1	1	0.00
10/03/2023	R213 On 02-November-23			Bond Future	10.82	82.2018	82.3102	82.2018	5,773.00
10/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3356	3	3	3	0.00
10/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3382	3	3	3	0.00
10/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3408	3	3	3	0.00
10/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2091	2	2	2	0.00
10/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2107	2	2	2	0.00
10/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2124	2	2	2	0.00
10/03/2023	R213 On 01-February-24			Bond Future	10.94	83.9232	84.0217	83.9232	0.00
10/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	4975	5	5	5	0.00
10/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	4918	5	5	5	0.00
10/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	4947	5	5	5	0.00
10/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1776	2	2	2	0.00
10/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1788	2	2	2	0.00
10/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1765	2	2	2	0.00
10/03/2023	R213 On 02-May-24			Bond Future	11.07	82.0481	82.1505	82.0481	0.00
10/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1755	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
10/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1771	2	2	2	0.00
10/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1786	2	2	2	0.00
10/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	5043	5	5	5	0.00
10/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	5071	5	5	5	0.00
10/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	5099	5	5	5	0.00
10/03/2023	R214 On 04-May-23			Bond Future	11.56	63.4674	63.3425	63.4674	22,780.00
10/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1136	1	1	1	0.00
10/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1091	1	1	1	0.00
10/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1113	1	1	1	0.00
10/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2130	2	2	2	0.00
10/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2161	2	2	2	0.00
10/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2099	2	2	2	0.00
10/03/2023	R214 On 03-August-23			Bond Future	11.66	64.7177	64.6073	64.7177	2,980.00
10/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4220	4	4	4	0.00
10/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4156	4	4	4	0.00
10/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4188	4	4	4	0.00
10/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1771	2	2	2	0.00
10/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1787	2	2	2	0.00
10/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1755	2	2	2	0.00
10/03/2023	R214 On 02-November-23			Bond Future	11.76	62.7247	62.6336	62.7247	0.00
10/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2648	3	3	3	0.00
10/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2695	3	3	3	0.00
10/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2671	3	3	3	0.00
10/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4273	4	4	4	0.00
10/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4244	4	4	4	0.00
10/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4215	4	4	4	0.00
10/03/2023	R214 On 01-February-24			Bond Future	11.87	64.0383	63.9360	64.0383	0.00
10/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4555	5	5	5	0.00
10/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4584	5	5	5	0.00
10/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4612	5	5	5	0.00
10/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3187	3	3	3	0.00
10/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3206	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
10/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3226	3	3	3	0.00
10/03/2023	R214 On 02-May-24			Bond Future	11.98	62.0188	61.9159	62.0188	0.00
10/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2814	3	3	3	0.00
10/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2793	3	3	3	0.00
10/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2772	3	3	3	0.00
10/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5413	5	5	5	0.00
10/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5381	5	5	5	0.00
10/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5350	5	5	5	0.00
10/03/2023	R248 On 04-May-23			Bond Future	11.69	78.2349	77.9837	78.2349	240,060.00
10/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	969	1	1	1	0.00
10/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	991	1	1	1	0.00
10/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	52	0	0	0	1,500.00
10/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	545	1	1	1	1,500.00
10/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1014	1	1	1	0.00
10/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3239	3	3	3	0.00
10/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9123	9	9	9	0.00
10/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3284	3	3	3	0.00
10/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3328	3	3	3	0.00
10/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4478	4	4	4	0.00
10/03/2023	R248 On 03-August-23			Bond Future	11.80	79.7761	79.5409	79.7761	0.00
10/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4555	5	5	5	0.00
10/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4518	5	5	5	0.00
10/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4592	5	5	5	0.00
10/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2665	3	3	3	0.00
10/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2711	3	3	3	0.00
10/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2688	3	3	3	0.00
10/03/2023	R248 On 02-November-23			Bond Future	11.90	76.9451	76.7315	76.9451	0.00
10/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3112	3	3	3	0.00
10/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3084	3	3	3	0.00
10/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3057	3	3	3	0.00
10/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5726	6	6	6	0.00
10/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5802	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
10/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5764	6	6	6	0.00
10/03/2023	R248 On 01-February-24			Bond Future	12.01	78.5566	78.3271	78.5566	13,000.00
10/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5227	5	5	5	0.00
10/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5193	5	5	5	0.00
10/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5160	5	5	5	0.00
10/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4376	4	4	4	0.00
10/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4350	4	4	4	0.00
10/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4324	4	4	4	0.00
10/03/2023	R248 On 02-May-24			Bond Future	12.13	75.6848	75.4523	75.6848	0.00
10/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3222	3	3	3	0.00
10/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3197	3	3	3	0.00
10/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3173	3	3	3	0.00
10/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7259	7	7	7	0.00
10/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7341	7	7	7	0.00
10/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7300	7	7	7	0.00