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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/11/2023 TO: 09/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	2025 On 01-February-24			Bond Future	174.75	174.7118	174.7490	174.7118	11,475.00
09/11/2023	2025 On 02-May-24			Bond Future	178.68	178.6370	178.6753	178.6370	0.00
09/11/2023	2025 On 01-August-24			Bond Future	180.87	180.8304	180.8704	180.8304	0.00
09/11/2023	2025 On 07-November-24			Bond Future	185.27	185.2332	185.2746	185.2332	0.00
09/11/2023	2029 On 01-February-24			Bond Future	126.76	126.3835	126.7595	126.3835	7,314.00
09/11/2023	2029 On 02-May-24			Bond Future	128.24	127.8552	128.2399	127.8552	0.00
09/11/2023	2029 On 01-August-24			Bond Future	131.14	130.7416	131.1352	130.7416	0.00
09/11/2023	2029 On 07-November-24			Bond Future	132.93	132.5222	132.9262	132.5222	0.00
09/11/2023	2029 On 06-February-25			Bond Future	135.75	135.3369	135.7501	135.3369	0.00
09/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3350	3	3	3	0.00
09/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2030 On 01-February-24			Bond Future	10.39	89.7703	89.6879	89.7703	60,072.00
09/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4217	4	4	4	0.00
09/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4250	4	4	4	0.00
09/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4184	4	4	4	0.00
09/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4053	4	4	4	0.00
09/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	719	1	1	1	1,360.00
09/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	364	0	0	0	400.00
09/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	913	1	1	1	400.00
09/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6770	7	7	7	0.00
09/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1495	2	1	2	500.00
09/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5926	6	6	6	0.00
09/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	670	1	1	1	500.00
09/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1058	1	1	1	200.00
09/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3077	3	3	3	0.00
09/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5542	6	6	6	0.00
09/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5891	6	6	6	0.00
09/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	810	1	1	1	500.00
09/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	157	0	0	0	500.00
09/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2405	2	2	2	0.00
09/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	185	0	0	0	200.00
09/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	615	1	1	1	700.00
09/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1988	2	2	2	0.00
09/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1480	1	1	1	0.00
09/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	154	0	0	0	500.00
09/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2726	3	3	3	0.00
09/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	103	0	0	0	400.00
09/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2217	2	2	2	0.00
09/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3777	4	4	4	0.00
09/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	379	0	0	0	1,360.00
09/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2607	3	3	3	0.00
09/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	356	0	0	0	0.00
09/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	345	0	0	0	0.00
09/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	350	0	0	0	0.00
09/11/2023	2030 On 02-May-24			Bond Future	10.46	91.7654	91.6812	91.7654	19,883.00
09/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1358	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6032	6	6	6	0.00
09/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	700	1	1	1	1,000.00
09/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2751	3	3	3	1,080.00
09/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	875	1	1	1	0.00
09/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	887	1	1	1	0.00
09/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	864	1	1	1	0.00
09/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7459	8	7	8	0.00
09/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2272	2	2	2	500.00
09/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3548	4	4	4	500.00
09/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9963	10	10	10	0.00
09/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	88	0	0	0	500.00
09/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1000	1	1	1	0.00
09/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1657	2	2	2	0.00
09/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	268	0	0	0	1,080.00
09/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1357	1	1	1	0.00
09/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3495	3	3	3	0.00
09/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3436	3	3	3	0.00
09/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3465	3	3	3	0.00
09/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2569	3	3	3	0.00
09/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	427	0	0	0	1,000.00
09/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3948	4	4	4	0.00
09/11/2023	2030 On 01-August-24			Bond Future	10.55	89.8097	89.7239	89.8097	0.00
09/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2212	2	2	2	0.00
09/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2231	2	2	2	0.00
09/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2193	2	2	2	0.00
09/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2870	3	3	3	0.00
09/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2831	3	3	3	0.00
09/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2850	3	3	3	0.00
09/11/2023	2030 On 07-November-24			Bond Future	10.64	91.9728	91.8851	91.9728	221.00
09/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3044	3	3	3	0.00
09/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3065	3	3	3	0.00
09/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3023	3	3	3	0.00
09/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2642	3	3	3	0.00
09/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2611	3	3	3	0.00
09/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2626	3	3	3	0.00

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09/11/2023	2030 On 06-February-25			Bond Future	10.77	89.8911	89.8020	89.8911	0.00
09/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2835	3	3	3	0.00
09/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3139	3	3	3	0.00
09/11/2023	2032 On 01-February-24			Bond Future	11.30	87.0222	86.9057	87.0222	94,746.00
09/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3377	3	3	3	0.00
09/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3344	3	3	3	0.00
09/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	975	1	1	1	8,500.00
09/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3915	4	4	4	0.00
09/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	152	0	0	0	1,200.00
09/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	756	1	1	1	1,200.00
09/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6180	6	6	6	0.00
09/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	545	1	1	1	500.00
09/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1333	1	1	1	500.00
09/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6601	7	7	7	0.00
09/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3410	4	3	4	0.00
09/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	785	1	1	1	200.00
09/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3087	3	3	3	0.00
09/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5726	6	6	6	0.00
09/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	362	0	0	0	200.00
09/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1027	1	1	1	200.00
09/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3272	3	3	3	0.00
09/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	899	1	1	1	0.00
09/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	259	0	0	0	500.00
09/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2332	2	2	2	0.00
09/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3961	4	4	4	0.00
09/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	304	0	0	0	1,200.00
09/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3340	3	3	3	0.00
09/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6484	6	6	6	0.00
09/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	733	1	1	1	17,000.00
09/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2882	3	3	3	0.00
09/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	923	1	1	1	0.00
09/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	911	1	1	1	0.00
09/11/2023	2032 On 02-May-24			Bond Future	11.40	84.7942	84.6751	84.7942	61,107.00
09/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1384	1	1	1	1,000.00

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09/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7141	7	7	7	0.00
09/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	734	1	1	1	1,000.00
09/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8740	9	9	9	0.00
09/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	985	1	1	1	500.00
09/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1802	2	2	2	500.00
09/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8132	8	8	8	0.00
09/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	933	1	1	1	0.00
09/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	920	1	1	1	0.00
09/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	946	1	1	1	0.00
09/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2370	2	2	2	1,550.00
09/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1066	1	1	1	1,550.00
09/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4601	5	5	5	0.00
09/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4916	5	5	5	0.00
09/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4988	5	5	5	0.00
09/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4952	5	5	5	0.00
09/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	513	1	1	1	500.00
09/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3252	3	3	3	0.00
09/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	440	0	0	0	1,550.00
09/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2618	3	3	3	0.00
09/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4810	5	5	5	0.00
09/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3916	4	4	4	0.00
09/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5681	6	6	6	0.00
09/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	661	1	1	1	1,000.00
09/11/2023	2032 On 01-August-24			Bond Future	11.51	86.6883	86.5667	86.6883	0.00
09/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2310	2	2	2	0.00
09/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2290	2	2	2	0.00
09/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2330	2	2	2	0.00
09/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3957	4	4	4	0.00
09/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4008	4	4	4	0.00
09/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3982	4	4	4	0.00
09/11/2023	2032 On 07-November-24			Bond Future	11.64	84.6080	84.4838	84.6080	1,284.00
09/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8312	8	8	8	0.00
09/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3422	3	3	3	1,615.00
09/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3056	3	3	3	0.00
09/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3034	3	3	3	0.00

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09/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3078	3	3	3	0.00
09/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3711	4	4	4	0.00
09/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3755	4	4	4	0.00
09/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3733	4	4	4	0.00
09/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1254	1	1	1	1,615.00
09/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3402	3	3	3	0.00
09/11/2023	2032 On 06-February-25			Bond Future	11.79	86.3795	86.2531	86.3795	0.00
09/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3553	4	4	4	0.00
09/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3848	4	4	4	0.00
09/11/2023	2033 On 01-February-24			Bond Future	120.47	121.1637	120.4675	121.1637	8,207.00
09/11/2023	2033 On 02-May-24			Bond Future	121.71	122.4221	121.7106	122.4221	0.00
09/11/2023	2033 On 01-August-24			Bond Future	124.46	125.1859	124.4585	125.1859	0.00
09/11/2023	2033 On 07-November-24			Bond Future	125.99	126.7332	125.9888	126.7332	0.00
09/11/2023	2033 On 06-February-25			Bond Future	128.67	129.4251	128.6655	129.4251	0.00
09/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	3726	4	4	4	0.00
09/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/11/2023	2037 On 01-February-24			Bond Future	12.32	75.8426	75.7139	75.8426	137,539.00
09/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2150	2	2	2	0.00
09/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2178	2	2	2	0.00
09/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2122	2	2	2	0.00
09/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8056	8	8	8	0.00
09/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4134	4	4	4	0.00
09/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1557	2	2	2	2,500.00
09/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1030	1	1	1	2,500.00
09/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2753	3	3	3	0.00
09/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	282	0	0	0	2,500.00
09/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2156	2	2	2	0.00
09/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2108	2	2	2	0.00
09/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2132	2	2	2	0.00
09/11/2023	2037 On 02-May-24			Bond Future	12.44	77.5280	77.3966	77.5280	0.00
09/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	950	1	1	1	0.00
09/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	962	1	1	1	0.00
09/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	938	1	1	1	0.00
09/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6368	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
09/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6279	6	6	6	0.00
09/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6323	6	6	6	0.00
09/11/2023	2037 On 01-August-24			Bond Future	12.56	75.0038	74.8695	75.0038	0.00
09/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7657	8	8	8	0.00
09/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5515	6	6	6	0.00
09/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2571	3	3	3	0.00
09/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2593	3	3	3	1,383.00
09/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2548	3	3	3	0.00
09/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4978	5	5	5	0.00
09/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4918	5	5	5	0.00
09/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4948	5	5	5	0.00
09/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2536	2	3	2	1,383.00
09/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1686	2	2	2	1,383.00
09/11/2023	2037 On 07-November-24			Bond Future	12.69	76.8095	76.6722	76.8095	9,107.00
09/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3865	4	4	4	0.00
09/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3890	4	4	4	0.00
09/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3839	4	4	4	0.00
09/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4460	4	4	4	0.00
09/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4411	4	4	4	0.00
09/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4436	4	4	4	0.00
09/11/2023	2037 On 06-February-25			Bond Future	12.85	74.1573	74.0176	74.1573	0.00
09/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4146	4	4	4	0.00
09/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4589	5	5	5	0.00
09/11/2023	2038 On 01-February-24			Bond Future	130.18	130.0290	130.1778	130.0290	3,069.00
09/11/2023	2038 On 02-May-24			Bond Future	133.10	132.9502	133.1026	132.9502	1,706.00
09/11/2023	2038 On 01-August-24			Bond Future	134.04	133.8822	134.0388	133.8822	0.00
09/11/2023	2038 On 07-November-24			Bond Future	137.30	137.1413	137.3019	137.1413	0.00
09/11/2023	2038 On 06-February-25			Bond Future	138.10	137.9363	138.1021	137.9363	0.00
09/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2872	3	3	3	0.00
09/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/11/2023	2040 On 01-February-24			Bond Future	12.50	76.3009	76.1933	76.3009	127,762.00
09/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1719	2	2	2	1,000.00
09/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3588	4	4	4	1,000.00
09/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7584	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1823	2	2	2	0.00
09/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1797	2	2	2	0.00
09/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1850	2	2	2	0.00
09/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2670	3	3	3	0.00
09/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2730	3	3	3	0.00
09/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2700	3	3	3	0.00
09/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	398	0	0	0	1,000.00
09/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1406	1	1	1	0.00
09/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2822	3	3	3	0.00
09/11/2023	2040 On 02-May-24			Bond Future	12.62	77.9966	77.8866	77.9966	0.00
09/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	999	1	1	1	0.00
09/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	986	1	1	1	0.00
09/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1012	1	1	1	0.00
09/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6758	7	7	7	0.00
09/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6854	7	7	7	0.00
09/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6806	7	7	7	0.00
09/11/2023	2040 On 01-August-24			Bond Future	12.74	75.2324	75.1201	75.2324	0.00
09/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2848	3	3	3	0.00
09/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2823	3	3	3	0.00
09/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2872	3	3	3	0.00
09/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5067	5	5	5	0.00
09/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5130	5	5	5	0.00
09/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5099	5	5	5	0.00
09/11/2023	2040 On 07-November-24			Bond Future	12.87	77.0434	76.9286	77.0434	8,639.00
09/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4314	4	4	4	0.00
09/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4286	4	4	4	0.00
09/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4341	4	4	4	0.00
09/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4411	4	4	4	0.00
09/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4461	4	4	4	0.00
09/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4436	4	4	4	0.00
09/11/2023	2040 On 06-February-25			Bond Future	13.03	74.1450	74.0282	74.1450	0.00
09/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4421	4	4	4	0.00
09/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4818	5	5	5	0.00
09/11/2023	2044 On 01-February-24			Bond Future	12.54	72.6120	72.5901	72.6120	103,820.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4717	5	5	5	0.00
09/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1523	2	2	2	0.00
09/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1548	2	2	2	0.00
09/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1499	2	1	2	0.00
09/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3765	4	4	4	0.00
09/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1261	1	1	1	15,000.00
09/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3017	3	3	3	0.00
09/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2951	3	3	3	0.00
09/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2984	3	3	3	0.00
09/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	920	1	1	1	5,000.00
09/11/2023	2044 On 02-May-24			Bond Future	12.65	74.2256	74.2033	74.2256	27.00
09/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1017	1	1	1	0.00
09/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1030	1	1	1	0.00
09/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1003	1	1	1	0.00
09/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6873	7	7	7	0.00
09/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6774	7	7	7	0.00
09/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6824	7	7	7	0.00
09/11/2023	2044 On 01-August-24			Bond Future	12.77	71.5023	71.4797	71.5023	0.00
09/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2653	3	3	3	0.00
09/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2676	3	3	3	0.00
09/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2630	3	3	3	0.00
09/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5362	5	5	5	0.00
09/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5294	5	5	5	0.00
09/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5328	5	5	5	0.00
09/11/2023	2044 On 07-November-24			Bond Future	12.90	73.2234	73.2005	73.2234	0.00
09/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4470	4	4	4	0.00
09/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4498	5	4	5	0.00
09/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4442	4	4	4	0.00
09/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4421	4	4	4	0.00
09/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4371	4	4	4	0.00
09/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4396	4	4	4	0.00
09/11/2023	2044 On 06-February-25			Bond Future	13.04	70.3702	70.3472	70.3702	0.00
09/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4608	5	5	5	0.00
09/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4720	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
09/11/2023	2046 On 01-February-24			Bond Future	114.32	113.4430	114.3183	113.4430	11,513.00
09/11/2023	2046 On 02-May-24			Bond Future	114.74	113.8424	114.7379	113.8424	4,626.00
09/11/2023	2046 On 01-August-24			Bond Future	117.33	116.4122	117.3281	116.4122	0.00
09/11/2023	2046 On 07-November-24			Bond Future	117.98	117.0418	117.9810	117.0418	0.00
09/11/2023	2046 On 06-February-25			Bond Future	120.49	119.5255	120.4851	119.5255	0.00
09/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6475	6	6	6	0.00
09/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/11/2023	2050 On 01-February-24			Bond Future	113.40	113.7991	113.4048	113.7991	10,813.00
09/11/2023	2050 On 02-May-24			Bond Future	115.95	116.3557	115.9527	116.3557	3,316.00
09/11/2023	2050 On 01-August-24			Bond Future	116.27	116.6767	116.2653	116.6767	0.00
09/11/2023	2050 On 07-November-24			Bond Future	119.10	119.5169	119.0958	119.5169	0.00
09/11/2023	2050 On 06-February-25			Bond Future	119.27	119.6940	119.2654	119.6940	0.00
09/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3665	4	4	4	0.00
09/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
09/11/2023	AL37 On 01-February-24			Index Future	929.99	930.4210	929.9910	930.4210	0.00
09/11/2023	AL37 On 02-May-24			Index Future	950.67	951.1030	950.6650	951.1030	0.00
09/11/2023	AL37 On 01-August-24			Index Future	971.91	972.3590	971.9140	972.3590	0.00
09/11/2023	AL37 On 07-November-24			Index Future	995.36	995.8140	995.3600	995.8140	0.00
09/11/2023	AL37 On 06-February-25			Index Future	1016.32	1016.7830	1016.3240	1016.7830	0.00
09/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
09/11/2023	AL7T On 01-February-24			Index Future	1056.01	1057.0380	1056.0080	1057.0380	0.00
09/11/2023	AL7T On 02-May-24			Index Future	1079.48	1080.5350	1079.4840	1080.5350	0.00
09/11/2023	AL7T On 01-August-24			Index Future	1103.61	1104.6840	1103.6110	1104.6840	0.00
09/11/2023	AL7T On 07-November-24			Index Future	1130.24	1131.3310	1130.2350	1131.3310	0.00
09/11/2023	AL7T On 06-February-25			Index Future	1154.04	1155.1530	1154.0390	1155.1530	0.00
09/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
09/11/2023	ALBI On 01-February-24			Index Future	924.65	925.3710	924.6470	925.3710	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	ALBI On 02-May-24			Index Future	945.20	945.9410	945.2020	945.9410	0.00
09/11/2023	ALBI On 01-August-24			Index Future	966.33	967.0820	966.3290	967.0820	0.00
09/11/2023	ALBI On 07-November-24			Index Future	989.64	990.4100	989.6400	990.4100	0.00
09/11/2023	ALBI On 06-February-25			Index Future	1010.48	1011.2650	1010.4830	1011.2650	0.00
09/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	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
09/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	ES33 On 01-February-24			Bond Future	12.81	74.1672	74.0844	74.1672	0.00
09/11/2023	ES33 On 02-May-24			Bond Future	12.96	72.0342	71.9497	72.0342	0.00
09/11/2023	ES33 On 01-August-24			Bond Future	13.11	73.6597	73.5734	73.6597	0.00
09/11/2023	ES33 On 07-November-24			Bond Future	13.29	71.6470	71.5589	71.6470	0.00
09/11/2023	ES33 On 06-February-25			Bond Future	13.51	73.1619	73.0722	73.1619	0.00
09/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
09/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	659	1	1	1	0.00
09/11/2023	ES42 On 01-February-24			Bond Future	13.20	70.3270	70.2308	70.3270	0.00
09/11/2023	ES42 On 02-May-24			Bond Future	13.34	67.6445	67.5462	67.6445	0.00
09/11/2023	ES42 On 01-August-24			Bond Future	13.48	69.1704	69.0700	69.1704	0.00
09/11/2023	ES42 On 07-November-24			Bond Future	13.64	66.5838	66.4812	66.5838	0.00
09/11/2023	ES42 On 06-February-25			Bond Future	13.82	67.9880	67.8835	67.9880	0.00
09/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
09/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	510	0	1	0	0.00
09/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
09/11/2023	GOVI On 01-February-24			GOVI	911.21	911.9170	911.2130	911.9170	711.00
09/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	312130	32	31	32	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
09/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	312330	32	31	32	0.00
09/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	312230	32	31	32	0.00
09/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 02-May-24			GOVI	931.47	932.1880	931.4690	932.1880	0.00
09/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	195010	19	20	19	0.00
09/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	195210	19	20	19	0.00
09/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	195110	19	20	19	0.00
09/11/2023	GOVI On 01-August-24			GOVI	952.29	953.0220	952.2890	953.0220	0.00
09/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	89090	10	9	10	0.00
09/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	88990	10	9	10	0.00
09/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	89190	10	9	10	0.00
09/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 07-November-24			GOVI	975.26	976.0110	975.2620	976.0110	0.00
09/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	264720	27	26	27	0.00
09/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	264620	27	26	27	0.00
09/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	264820	27	26	27	0.00
09/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/11/2023	GOVI On 06-February-25			GOVI	995.80	996.5620	995.8020	996.5620	0.00
09/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	238020	25	24	25	0.00
09/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
09/11/2023	IGOV On 01-February-24			Index Future	341.26	341.2810	341.2640	341.2810	606.00
09/11/2023	IGOV On 02-May-24			Index Future	348.93	348.9490	348.9320	348.9490	16.00
09/11/2023	IGOV On 01-August-24			Index Future	356.81	356.8270	356.8110	356.8270	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
09/11/2023	IGOV On 07-November-24			Index Future	365.50	365.5180	365.5020	365.5180	0.00
09/11/2023	IGOV On 06-February-25			Index Future	373.28	373.2910	373.2770	373.2910	0.00
09/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
09/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
09/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
09/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
09/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
09/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.30	91.7200	91.7000	91.7200	0.00
09/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.18	91.8400	91.8200	91.8400	0.00
09/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9600	91.9400	91.9600	0.00
09/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.1400	92.1300	92.1400	0.00
09/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.80	92.2100	92.2000	92.2100	0.00
09/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.72	92.2900	92.2800	92.2900	0.00
09/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.70	92.3100	92.3000	92.3100	0.00
09/11/2023	R035 On 01-February-24			Bond Future	12.00	85.0957	85.0213	85.0957	63,047.00
09/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	131	0	0	0	400.00
09/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	439	0	0	0	400.00
09/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7461	8	7	8	0.00
09/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2661	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
09/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2629	3	3	3	0.00
09/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2692	3	3	3	0.00
09/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1655	2	2	2	0.00
09/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1695	2	2	2	0.00
09/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1675	2	2	2	0.00
09/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	322	0	0	0	400.00
09/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5213	5	5	5	0.00
09/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7796	8	8	8	0.00
09/11/2023	R035 On 02-May-24			Bond Future	12.11	82.4746	82.3987	82.4746	100,132.00
09/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1043	1	1	1	0.00
09/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1030	1	1	1	0.00
09/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1017	1	1	1	0.00
09/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5931	6	6	6	0.00
09/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5888	6	6	6	0.00
09/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5846	6	6	6	0.00
09/11/2023	R035 On 01-August-24			Bond Future	12.23	84.3170	84.2396	84.3170	0.00
09/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2575	3	3	3	0.00
09/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2552	3	3	3	0.00
09/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2597	3	3	3	0.00
09/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4720	5	5	5	0.00
09/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4780	5	5	5	0.00
09/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4750	5	5	5	0.00
09/11/2023	R035 On 07-November-24			Bond Future	12.36	81.8303	81.7512	81.8303	19,584.00
09/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3357	3	3	3	0.00
09/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3333	3	3	3	0.00
09/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3382	3	3	3	0.00
09/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4234	4	4	4	0.00
09/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4285	4	4	4	0.00
09/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4260	4	4	4	0.00
09/11/2023	R035 On 06-February-25			Bond Future	12.53	83.5440	83.4636	83.5440	0.00
09/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3895	4	4	4	0.00
09/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4453	4	4	4	0.00
09/11/2023	R053 On 01-February-24			Bond Future	12.48	97.4808	97.4140	97.4808	0.00
09/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5043	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
09/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4996	5	5	5	0.00
09/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4949	5	5	5	0.00
09/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1832	2	2	2	0.00
09/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1811	2	2	2	0.00
09/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1789	2	2	2	0.00
09/11/2023	R053 On 02-May-24			Bond Future	12.59	93.7824	93.7142	93.7824	5,189.00
09/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6139	6	6	6	0.00
09/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6051	6	6	6	0.00
09/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6095	6	6	6	0.00
09/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3025	3	3	3	0.00
09/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3048	3	3	3	0.00
09/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3001	3	3	3	0.00
09/11/2023	R053 On 01-August-24			Bond Future	12.70	95.8769	95.8074	95.8769	0.00
09/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7056	7	7	7	0.00
09/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7098	7	7	7	0.00
09/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7014	7	7	7	0.00
09/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4071	4	4	4	0.00
09/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4021	4	4	4	0.00
09/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4046	4	4	4	0.00
09/11/2023	R053 On 07-November-24			Bond Future	12.83	92.3120	92.2410	92.3120	0.00
09/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5798	6	6	6	0.00
09/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5834	6	6	6	0.00
09/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5761	6	6	6	0.00
09/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6022	6	6	6	0.00
09/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5956	6	6	6	0.00
09/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5989	6	6	6	0.00
09/11/2023	R053 On 06-February-25			Bond Future	12.97	94.2415	94.1695	94.2415	0.00
09/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6078	6	6	6	0.00
09/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6289	6	6	6	0.00
09/11/2023	R186 On 01-February-24			Bond Future	9.00	105.0630	105.0495	105.0630	85,953.00
09/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1616	2	2	2	0.00
09/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1635	2	2	2	0.00
09/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1597	2	2	2	0.00
09/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	335	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
09/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	324	0	0	0	0.00
09/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	329	0	0	0	0.00
09/11/2023	R186 On 02-May-24			Bond Future	9.00	107.3981	107.3845	107.3981	10,568.00
09/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	146	0	0	0	0.00
09/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	140	0	0	0	0.00
09/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	142	0	0	0	0.00
09/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2148	2	2	2	2,030.00
09/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3441	3	3	3	0.00
09/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	215	0	0	0	2,030.00
09/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	445	0	0	0	0.00
09/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2509	2	3	2	0.00
09/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2531	3	3	3	0.00
09/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2489	2	2	2	0.00
09/11/2023	R186 On 01-August-24			Bond Future	8.98	104.4879	104.4742	104.4879	0.00
09/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	894	1	1	1	0.00
09/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	905	1	1	1	0.00
09/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	884	1	1	1	0.00
09/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1539	2	2	2	0.00
09/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1517	2	2	2	0.00
09/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1528	2	2	2	0.00
09/11/2023	R186 On 07-November-24			Bond Future	8.97	107.0050	106.9912	107.0050	33,045.00
09/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1524	2	2	2	0.00
09/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1511	2	2	2	0.00
09/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1535	2	2	2	0.00
09/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1190	1	1	1	0.00
09/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1204	1	1	1	0.00
09/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1197	1	1	1	0.00
09/11/2023	R186 On 06-February-25			Bond Future	9.04	103.9319	103.9184	103.9319	0.00
09/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1277	1	1	1	0.00
09/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1298	1	1	1	0.00
09/11/2023	R202 On 01-February-24			Bond Future	255.55	255.9755	255.5468	255.9755	5,070.00
09/11/2023	R202 On 02-May-24			Bond Future	261.29	261.7266	261.2886	261.7266	0.00
09/11/2023	R202 On 01-August-24			Bond Future	262.09	262.5369	262.0906	262.5369	0.00
09/11/2023	R202 On 07-November-24			Bond Future	268.47	268.9285	268.4719	268.9285	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
09/11/2023	R202 On 06-February-25			Bond Future	268.95	269.4168	268.9536	269.4168	0.00
09/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	2164	3	2	3	0.00
09/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/11/2023	R209 On 01-February-24			Bond Future	12.06	65.6939	65.6041	65.6939	14,543.00
09/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2015	2	2	2	0.00
09/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1989	2	2	2	0.00
09/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2040	2	2	2	0.00
09/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1694	2	2	2	0.00
09/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1734	2	2	2	0.00
09/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1714	2	2	2	0.00
09/11/2023	R209 On 02-May-24			Bond Future	12.17	64.0008	63.9091	64.0008	0.00
09/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	816	1	1	1	0.00
09/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	805	1	1	1	0.00
09/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	827	1	1	1	0.00
09/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5474	5	5	5	0.00
09/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5553	5	6	5	0.00
09/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5513	5	6	5	0.00
09/11/2023	R209 On 01-August-24			Bond Future	12.27	65.4304	65.3368	65.4304	0.00
09/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2163	2	2	2	0.00
09/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2144	2	2	2	0.00
09/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2182	2	2	2	0.00
09/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4347	4	4	4	0.00
09/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4402	4	4	4	0.00
09/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4374	4	4	4	0.00
09/11/2023	R209 On 07-November-24			Bond Future	12.40	63.8486	63.7530	63.8486	5,137.00
09/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3136	3	3	3	0.00
09/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3158	3	3	3	0.00
09/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3114	3	3	3	0.00
09/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3938	4	4	4	0.00
09/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3892	4	4	4	0.00
09/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3915	4	4	4	0.00
09/11/2023	R209 On 06-February-25			Bond Future	12.54	65.1854	65.0881	65.1854	0.00
09/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3591	4	4	4	0.00
09/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4011	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
09/11/2023	R210 On 01-February-24			Bond Future	229.81	230.1892	229.8110	230.1892	501.00
09/11/2023	R210 On 02-May-24			Bond Future	231.72	232.1028	231.7169	232.1028	0.00
09/11/2023	R210 On 01-August-24			Bond Future	236.95	237.3424	236.9482	237.3424	0.00
09/11/2023	R210 On 07-November-24			Bond Future	239.38	239.7794	239.3771	239.7794	0.00
09/11/2023	R210 On 06-February-25			Bond Future	244.46	244.8702	244.4606	244.8702	0.00
09/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	4851	5	5	5	0.00
09/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/11/2023	R213 On 01-February-24			Bond Future	10.98	83.8978	83.8584	83.8978	29,778.00
09/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3606	4	4	4	0.00
09/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3638	4	4	4	0.00
09/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3574	4	4	4	0.00
09/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	608	1	1	1	0.00
09/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	590	1	1	1	0.00
09/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	599	1	1	1	0.00
09/11/2023	R213 On 02-May-24			Bond Future	11.07	82.2034	82.1633	82.2034	0.00
09/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	843	1	1	1	0.00
09/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	854	1	1	1	0.00
09/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	831	1	1	1	0.00
09/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4162	4	4	4	0.00
09/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4099	4	4	4	0.00
09/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4130	4	4	4	0.00
09/11/2023	R213 On 01-August-24			Bond Future	11.16	84.0400	83.9990	84.0400	0.00
09/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2162	2	2	2	0.00
09/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2180	2	2	2	0.00
09/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2143	2	2	2	0.00
09/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3364	3	3	3	0.00
09/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3319	3	3	3	0.00
09/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3341	3	3	3	0.00
09/11/2023	R213 On 07-November-24			Bond Future	11.28	82.5016	82.4599	82.5016	0.00
09/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3014	3	3	3	0.00
09/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2993	3	3	3	0.00
09/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3035	3	3	3	0.00
09/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3224	3	3	3	0.00
09/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3261	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
09/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3242	3	3	3	0.00
09/11/2023	R213 On 06-February-25			Bond Future	11.43	84.2314	84.1893	84.2314	0.00
09/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3187	3	3	3	0.00
09/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3494	3	3	3	0.00
09/11/2023	R214 On 01-February-24			Bond Future	12.33	61.8048	61.7129	61.8048	14,140.00
09/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1440	1	1	1	0.00
09/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1418	1	1	1	0.00
09/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1462	2	1	2	0.00
09/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2260	2	2	2	0.00
09/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2312	2	2	2	0.00
09/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2286	2	2	2	0.00
09/11/2023	R214 On 02-May-24			Bond Future	12.43	59.8736	59.7797	59.8736	10,172.00
09/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2014	2	2	2	7,110.00
09/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5860	6	6	6	0.00
09/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3878	4	4	4	0.00
09/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1971	2	2	2	10,000.00
09/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	875	1	1	1	0.00
09/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	864	1	1	1	0.00
09/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	887	1	1	1	0.00
09/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5559	5	6	5	0.00
09/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5641	6	6	6	0.00
09/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5600	6	6	6	0.00
09/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3370	3	3	3	0.00
09/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1870	2	2	2	17,110.00
09/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3424	3	3	3	0.00
09/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1100	1	1	1	17,110.00
09/11/2023	R214 On 01-August-24			Bond Future	12.53	61.2111	61.1153	61.2111	0.00
09/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2504	3	3	3	0.00
09/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2483	3	2	3	0.00
09/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2526	3	3	3	0.00
09/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4152	4	4	4	0.00
09/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4206	4	4	4	0.00
09/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4179	4	4	4	0.00
09/11/2023	R214 On 07-November-24			Bond Future	12.64	59.3768	59.2788	59.3768	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
09/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3617	4	4	4	0.00
09/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3641	4	4	4	0.00
09/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3594	4	4	4	0.00
09/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3797	4	4	4	0.00
09/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3753	4	4	4	0.00
09/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3775	4	4	4	0.00
09/11/2023	R214 On 06-February-25			Bond Future	12.78	60.6202	60.5204	60.6202	0.00
09/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3741	4	4	4	0.00
09/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4062	4	4	4	0.00
09/11/2023	R248 On 01-February-24			Bond Future	12.46	75.7155	75.6932	75.7155	237,187.00
09/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7857	8	8	8	0.00
09/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4585	5	5	5	0.00
09/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1487	2	1	2	0.00
09/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1511	2	2	2	0.00
09/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1463	1	1	1	0.00
09/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	404	0	0	0	1,000.00
09/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1871	2	2	2	100.00
09/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5661	6	6	6	0.00
09/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	776	1	1	1	1,000.00
09/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2778	3	3	3	0.00
09/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6250	6	6	6	0.00
09/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3314	3	3	3	0.00
09/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3242	3	3	3	0.00
09/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3278	3	3	3	0.00
09/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1082	1	1	1	1,100.00
09/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	401	0	0	0	1,100.00
09/11/2023	R248 On 02-May-24			Bond Future	12.56	72.9495	72.9267	72.9495	12,631.00
09/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	834	1	1	1	1,500.00
09/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2799	3	3	3	1,500.00
09/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5248	5	5	5	0.00
09/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	918	1	1	1	0.00
09/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	930	1	1	1	0.00
09/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	906	1	1	1	0.00
09/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7599	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7493	7	7	7	0.00
09/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7546	8	8	8	0.00
09/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2021	2	2	2	1,500.00
09/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3715	4	4	4	0.00
09/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7924	8	8	8	0.00
09/11/2023	R248 On 01-August-24			Bond Future	12.67	74.5790	74.5559	74.5790	13,000.00
09/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3065	3	3	3	0.00
09/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3091	3	3	3	0.00
09/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3039	3	3	3	0.00
09/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5122	5	5	5	0.00
09/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5058	5	5	5	0.00
09/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5090	5	5	5	0.00
09/11/2023	R248 On 07-November-24			Bond Future	12.79	71.9211	71.8976	71.9211	0.00
09/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4514	5	5	5	0.00
09/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4543	5	5	5	0.00
09/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4485	5	4	5	0.00
09/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4545	5	5	5	0.00
09/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4494	4	4	4	0.00
09/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4519	5	5	5	0.00
09/11/2023	R248 On 06-February-25			Bond Future	12.93	73.4262	73.4026	73.4262	0.00
09/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4206	4	4	4	0.00
09/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5420	5	5	5	0.00
09/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00