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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	2025 On 03-August-23			Bond Future	169.73	169.8026	169.7257	169.8026	1,376.00
11/07/2023	2025 On 02-November-23			Bond Future	173.51	173.5843	173.5054	173.5843	4,821.00
11/07/2023	2025 On 01-February-24			Bond Future	175.70	175.7825	175.7018	175.7825	0.00
11/07/2023	2025 On 02-May-24			Bond Future	179.74	179.8223	179.7399	179.8223	0.00
11/07/2023	2025 On 01-August-24			Bond Future	182.04	182.1278	182.0443	182.1278	0.00
11/07/2023	2029 On 03-August-23			Bond Future	123.06	123.1903	123.0608	123.1903	1,897.00
11/07/2023	2029 On 02-November-23			Bond Future	124.47	124.6023	124.4697	124.6023	1,145.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2029 On 01-February-24			Bond Future	127.33	127.4679	127.3322	127.4679	0.00
11/07/2023	2029 On 02-May-24			Bond Future	128.89	129.0292	128.8908	129.0292	0.00
11/07/2023	2029 On 01-August-24			Bond Future	131.86	132.0047	131.8632	132.0047	0.00
11/07/2023	2030 On 03-August-23			Bond Future	10.74	87.2720	10.7385	87.2720	56,515.00
11/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	2722	2	2722	2	0.00
11/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	7380	7	7380	7	0.00
11/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	198	0	198	0	1,012.00
11/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	589	0	589	0	350.00
11/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	2650	2	2650	2	0.00
11/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	8498	8	8498	8	0.00
11/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	2686	2	2686	2	0.00
11/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	153	0	153	0	0.00
11/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	1	0	1	0	350.00
11/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	162	0	162	0	0.00
11/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	962	1	962	1	0.00
11/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	4	0	4	0	1,012.00
11/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1638	2	1638	2	0.00
11/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	158	0	158	0	0.00
11/07/2023	2030 On 02-November-23			Bond Future	10.83	89.1943	10.8278	89.1943	44,537.00
11/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6008	6	6008	6	0.00
11/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	2534	2	2534	2	500.00
11/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	3781	4	3781	4	0.00
11/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	1833	2	1833	2	0.00
11/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	491	0	491	0	500.00
11/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1436	1	1436	1	500.00
11/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	3373	3	3373	3	0.00
11/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	1791	2	1791	2	0.00
11/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	1812	2	1812	2	0.00
11/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	655	1	655	1	800.00
11/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1053	1	1053	1	500.00
11/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	294	0	294	0	800.00
11/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	5633	6	5633	6	0.00
11/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3824	4	3824	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1885	2	1885	2	0.00
11/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1904	2	1904	2	0.00
11/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	954	1	954	1	500.00
11/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	353	0	353	0	500.00
11/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	2291	3	2291	3	0.00
11/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	4433	5	4433	5	0.00
11/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1865	2	1865	2	0.00
11/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2866	3	2866	3	0.00
11/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	812	1	812	1	800.00
11/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1350	2	1350	2	0.00
11/07/2023	2030 On 01-February-24			Bond Future	10.91	87.2186	10.9104	87.2186	0.00
11/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	4768	5	4768	5	0.00
11/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	5467	5	5467	5	0.00
11/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	4458	4	4458	4	0.00
11/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3291	3	3291	3	0.00
11/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3391	3	3391	3	0.00
11/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	3417	3	3417	3	0.00
11/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1437	1	1437	1	500.00
11/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1016	1	1016	1	400.00
11/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	599	1	599	1	400.00
11/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	838	1	838	1	500.00
11/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	3442	3	3442	3	0.00
11/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	4740	4	4740	4	0.00
11/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1124	1	1124	1	200.00
11/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	2564	2	2564	2	0.00
11/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	873	1	873	1	1,360.00
11/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	937	1	937	1	500.00
11/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4640	5	4640	5	0.00
11/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	6119	6	6119	6	0.00
11/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	5002	5	5002	5	0.00
11/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4869	5	4869	5	0.00
11/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	4163	4	4163	4	0.00
11/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	1113	1	1113	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1644	2	1644	2	0.00
11/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	1104	1	1104	1	500.00
11/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	907	1	907	1	400.00
11/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	4428	5	4428	5	0.00
11/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3530	4	3530	4	0.00
11/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	2210	2	2210	2	700.00
11/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1657	2	1657	2	0.00
11/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1671	2	1671	2	0.00
11/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1725	2	1725	2	1,360.00
11/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1208	1	1208	1	200.00
11/07/2023	2030 On 02-May-24			Bond Future	11.01	89.2027	11.0053	89.2027	0.00
11/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	8431	8	8431	8	0.00
11/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	2985	3	2985	3	500.00
11/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	4998	5	4998	5	0.00
11/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1318	1	1318	1	1,000.00
11/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	964	1	964	1	0.00
11/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6211	6	6211	6	0.00
11/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2004	2	2004	2	500.00
11/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2369	2	2369	2	1,080.00
11/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	947	1	947	1	0.00
11/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	824	1	824	1	1,000.00
11/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	956	1	956	1	0.00
11/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5654	6	5654	6	0.00
11/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	6180	6	6180	6	0.00
11/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5686	6	5686	6	0.00
11/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	3084	3	3084	3	0.00
11/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3498	4	3498	4	0.00
11/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1130	1	1130	1	1,080.00
11/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2546	3	2546	3	0.00
11/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5622	6	5622	6	0.00
11/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4638	5	4638	5	0.00
11/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1502	2	1502	2	1,000.00
11/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	665	1	665	1	500.00

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11/07/2023	2030 On 01-August-24			Bond Future	11.11	87.2335	11.1085	87.2335	0.00
11/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	1746	2	1746	2	0.00
11/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	1717	2	1717	2	0.00
11/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	1731	2	1731	2	0.00
11/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4482	5	4482	5	0.00
11/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4506	5	4506	5	0.00
11/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4458	5	4458	5	0.00
11/07/2023	2032 On 03-August-23			Bond Future	11.40	85.4758	11.4008	85.4758	79,453.00
11/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1007	1	1007	1	0.00
11/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	2983	3	2983	3	5,000.00
11/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2043	2	2043	2	0.00
11/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2006	2	2006	2	0.00
11/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1156	1	1156	1	11,000.00
11/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
11/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
11/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	3146	3	3146	3	3,000.00
11/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	2080	2	2080	2	0.00
11/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	1311	1	1311	1	0.00
11/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	2581	2	2581	2	5,000.00
11/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	238	0	238	0	0.00
11/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	602	1	602	1	7,500.00
11/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	339	0	339	0	0.00
11/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	162	0	162	0	3,000.00
11/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	5491	6	5491	6	0.00
11/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	9232	10	9232	10	0.00
11/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	683	1	683	1	11,000.00
11/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	358	0	358	0	0.00
11/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	348	0	348	0	0.00
11/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	181	0	181	0	0.00
11/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	772	1	772	1	7,500.00
11/07/2023	2032 On 02-November-23			Bond Future	11.51	83.1955	11.5071	83.1955	127,133.00
11/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	2902	3	2902	3	0.00
11/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	4401	4	4401	4	0.00

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11/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	1543	1	1543	1	0.00
11/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1274	1	1274	1	500.00
11/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	1523	1	1523	1	0.00
11/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	1647	1	1647	1	0.00
11/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	3254	3	3254	3	0.00
11/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	1563	1	1563	1	0.00
11/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	713	1	713	1	500.00
11/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	581	1	581	1	500.00
11/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	5018	5	5018	5	0.00
11/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	3255	4	3255	4	0.00
11/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2825	3	2825	3	0.00
11/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1444	2	1444	2	0.00
11/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2718	3	2718	3	500.00
11/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	4553	5	4553	5	0.00
11/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2879	3	2879	3	0.00
11/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2852	3	2852	3	0.00
11/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	978	1	978	1	500.00
11/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1639	2	1639	2	500.00
11/07/2023	2032 On 01-February-24			Bond Future	11.61	85.0896	11.6063	85.0896	0.00
11/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	5835	6	5835	6	0.00
11/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	3531	3	3531	3	0.00
11/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1243	1	1243	1	1,200.00
11/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	5452	5	5452	5	0.00
11/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	6192	6	6192	6	0.00
11/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	515	0	515	0	1,200.00
11/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	3477	3	3477	3	0.00
11/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	3504	3	3504	3	0.00
11/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1271	1	1271	1	200.00
11/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	1779	2	1779	2	500.00
11/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3264	3	3264	3	0.00
11/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1016	1	1016	1	500.00
11/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2610	3	2610	3	200.00
11/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	4184	4	4184	4	0.00

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11/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2444	3	2444	3	0.00
11/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2462	3	2462	3	0.00
11/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	8254	9	8254	9	0.00
11/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1257	1	1257	1	500.00
11/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	5233	6	5233	6	0.00
11/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2426	3	2426	3	0.00
11/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	5165	5	5165	5	0.00
11/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5838	6	5838	6	0.00
11/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1366	1	1366	1	1,200.00
11/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1495	2	1495	2	200.00
11/07/2023	2032 On 02-May-24			Bond Future	11.71	82.8623	11.7129	82.8623	0.00
11/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	8038	8	8038	8	0.00
11/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	1927	2	1927	2	500.00
11/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2417	2	2417	2	1,550.00
11/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1161	1	1161	1	0.00
11/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1204	1	1204	1	500.00
11/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1150	1	1150	1	0.00
11/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	6596	6	6596	6	0.00
11/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	7487	7	7487	7	0.00
11/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1553	1	1553	1	1,000.00
11/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1171	1	1171	1	0.00
11/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1272	1	1272	1	1,550.00
11/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	969	1	969	1	1,000.00
11/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	7310	8	7310	8	0.00
11/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	6202	7	6202	7	0.00
11/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	6536	7	6536	7	0.00
11/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	5479	6	5479	6	0.00
11/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1262	1	1262	1	500.00
11/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	6611	7	6611	7	0.00
11/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	6423	7	6423	7	0.00
11/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	6573	7	6573	7	0.00
11/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	4058	4	4058	4	0.00
11/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4770	5	4770	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	1132	1	1132	1	1,550.00
11/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1510	2	1510	2	1,000.00
11/07/2023	2032 On 01-August-24			Bond Future	11.82	84.7535	11.8248	84.7535	0.00
11/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	1997	2	1997	2	0.00
11/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2014	2	2014	2	0.00
11/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2031	2	2031	2	0.00
11/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	5042	5	5042	5	0.00
11/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	5070	5	5070	5	0.00
11/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	5099	5	5099	5	0.00
11/07/2023	2033 On 03-August-23			Bond Future	116.75	116.7519	116.7534	116.7519	7,134.00
11/07/2023	2033 On 02-November-23			Bond Future	117.93	117.9275	117.9288	117.9275	290.00
11/07/2023	2033 On 01-February-24			Bond Future	120.64	120.6395	120.6407	120.6395	0.00
11/07/2023	2033 On 02-May-24			Bond Future	121.95	121.9488	121.9505	121.9488	0.00
11/07/2023	2033 On 01-August-24			Bond Future	124.76	124.7611	124.7629	124.7611	0.00
11/07/2023	2037 On 03-August-23			Bond Future	12.38	74.6409	12.3806	74.6409	107,131.00
11/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
11/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	541	0	541	0	0.00
11/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	1	0	1	0	1,800.00
11/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	507	0	507	0	0.00
11/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	524	0	524	0	0.00
11/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1853	2	1853	2	0.00
11/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1889	2	1889	2	0.00
11/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	7776	8	7776	8	0.00
11/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1817	2	1817	2	0.00
11/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	12174	13	12174	13	0.00
11/07/2023	2037 On 02-November-23			Bond Future	12.50	76.2850	12.4982	76.2850	32,778.00
11/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	629	1	629	1	0.00
11/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1342	1	1342	1	750.00
11/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	618	1	618	1	0.00
11/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	2542	2	2542	2	750.00
11/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	7290	7	7290	7	0.00
11/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	641	1	641	1	0.00
11/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	5748	6	5748	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	5703	6	5703	6	0.00
11/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	605	1	605	1	750.00
11/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2430	3	2430	3	0.00
11/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3867	4	3867	4	0.00
11/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	5658	6	5658	6	0.00
11/07/2023	2037 On 01-February-24			Bond Future	12.61	73.7652	12.6136	73.7652	0.00
11/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	7546	7	7546	7	0.00
11/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	2534	2	2534	2	0.00
11/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	2558	2	2558	2	0.00
11/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2037	2	2037	2	2,500.00
11/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	4230	4	4230	4	0.00
11/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	2582	2	2582	2	0.00
11/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	4040	4	4040	4	0.00
11/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4761	5	4761	5	0.00
11/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2653	3	2653	3	2,500.00
11/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1300	1	1300	1	2,500.00
11/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	4067	4	4067	4	0.00
11/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	4096	4	4096	4	0.00
11/07/2023	2037 On 02-May-24			Bond Future	12.74	75.4429	12.7366	75.4429	0.00
11/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1297	1	1297	1	0.00
11/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1309	1	1309	1	0.00
11/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1321	1	1321	1	0.00
11/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	8249	9	8249	9	0.00
11/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	8205	9	8205	9	0.00
11/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	8160	8	8160	8	0.00
11/07/2023	2037 On 01-August-24			Bond Future	12.87	72.9088	12.8671	72.9088	0.00
11/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	2583	2	2583	2	0.00
11/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	2563	2	2563	2	0.00
11/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	2544	2	2544	2	0.00
11/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	6494	7	6494	7	0.00
11/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	6460	7	6460	7	0.00
11/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	6427	7	6427	7	0.00
11/07/2023	2038 On 03-August-23			Bond Future	126.51	125.9887	126.5100	125.9887	1,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2038 On 02-November-23			Bond Future	129.33	128.7946	129.3274	128.7946	2,931.00
11/07/2023	2038 On 01-February-24			Bond Future	130.28	129.7385	130.2836	129.7385	0.00
11/07/2023	2038 On 02-May-24			Bond Future	133.28	132.7199	133.2778	132.7199	0.00
11/07/2023	2038 On 01-August-24			Bond Future	134.28	133.7088	134.2801	133.7088	0.00
11/07/2023	2040 On 03-August-23			Bond Future	12.60	75.0312	12.5961	75.0312	124,459.00
11/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	342	0	342	0	0.00
11/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	355	0	355	0	0.00
11/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	369	0	369	0	0.00
11/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	2428	3	2428	3	0.00
11/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	2516	3	2516	3	0.00
11/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	2472	3	2472	3	0.00
11/07/2023	2040 On 02-November-23			Bond Future	12.72	76.6839	12.7156	76.6839	13,371.00
11/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	697	1	697	1	128.00
11/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	488	0	488	0	0.00
11/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	2299	2	2299	2	128.00
11/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	5807	5	5807	5	0.00
11/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	471	0	471	0	0.00
11/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	480	0	480	0	0.00
11/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	6942	7	6942	7	0.00
11/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	7048	7	7048	7	0.00
11/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	1052	1	1052	1	128.00
11/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2930	3	2930	3	0.00
11/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5931	6	5931	6	0.00
11/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6995	7	6995	7	0.00
11/07/2023	2040 On 01-February-24			Bond Future	12.83	73.9228	12.8331	73.9228	28.00
11/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2256	2	2256	2	0.00
11/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2210	2	2210	2	0.00
11/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2233	2	2233	2	0.00
11/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4937	5	4937	5	0.00
11/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4970	5	4970	5	0.00
11/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4904	5	4904	5	0.00
11/07/2023	2040 On 02-May-24			Bond Future	12.96	75.6041	12.9576	75.6041	0.00
11/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1331	1	1331	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1306	1	1306	1	0.00
11/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1319	1	1319	1	0.00
11/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	8907	9	8907	9	0.00
11/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	9004	9	9004	9	0.00
11/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8955	9	8955	9	0.00
11/07/2023	2040 On 01-August-24			Bond Future	13.09	72.8232	13.0894	72.8232	0.00
11/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	2662	2	2662	2	0.00
11/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	2682	3	2682	3	0.00
11/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	2702	3	2702	3	0.00
11/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6730	7	6730	7	0.00
11/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6766	7	6766	7	0.00
11/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6802	7	6802	7	0.00
11/07/2023	2044 On 03-August-23			Bond Future	12.64	71.4604	12.6448	71.4604	82,204.00
11/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	24	0	24	0	4,553.00
11/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	751	1	751	1	0.00
11/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	227	0	227	0	0.00
11/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	102	0	102	0	0.00
11/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	217	0	217	0	0.00
11/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	208	0	208	0	0.00
11/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	3025	3	3025	3	0.00
11/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2975	3	2975	3	0.00
11/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	3810	4	3810	4	4,754.00
11/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2926	3	2926	3	0.00
11/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1556	2	1556	2	9,106.00
11/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	5257	6	5257	6	3,076.00
11/07/2023	2044 On 02-November-23			Bond Future	12.76	73.0345	12.7600	73.0345	5,865.00
11/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	414	0	414	0	0.00
11/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	422	0	422	0	0.00
11/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	430	0	430	0	0.00
11/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	7417	8	7417	8	0.00
11/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	7472	8	7472	8	0.00
11/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	7528	8	7528	8	0.00
11/07/2023	2044 On 01-February-24			Bond Future	12.87	70.3155	12.8731	70.3155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2022	2	2022	2	0.00
11/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2043	2	2043	2	0.00
11/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2065	2	2065	2	0.00
11/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	5300	6	5300	6	0.00
11/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	5336	6	5336	6	0.00
11/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	5372	6	5372	6	0.00
11/07/2023	2044 On 02-May-24			Bond Future	12.99	71.9147	12.9925	71.9147	0.00
11/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1342	1	1342	1	0.00
11/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1355	1	1355	1	0.00
11/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1368	1	1368	1	0.00
11/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8948	9	8948	9	0.00
11/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8998	9	8998	9	0.00
11/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	9047	9	9047	9	0.00
11/07/2023	2044 On 01-August-24			Bond Future	13.12	69.1747	13.1187	69.1747	0.00
11/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	2609	2	2609	2	0.00
11/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	2568	2	2568	2	0.00
11/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	2588	2	2588	2	0.00
11/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	7105	7	7105	7	0.00
11/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	7142	7	7142	7	0.00
11/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	7068	7	7068	7	0.00
11/07/2023	2046 On 03-August-23			Bond Future	111.72	111.4632	111.7242	111.4632	12,491.00
11/07/2023	2046 On 02-November-23			Bond Future	112.12	111.8532	112.1198	111.8532	5,016.00
11/07/2023	2046 On 01-February-24			Bond Future	114.70	114.4257	114.6984	114.4257	0.00
11/07/2023	2046 On 02-May-24			Bond Future	115.18	114.9055	115.1849	114.9055	0.00
11/07/2023	2046 On 01-August-24			Bond Future	117.84	117.5548	117.8407	117.5548	0.00
11/07/2023	2050 On 03-August-23			Bond Future	110.93	110.5425	110.9271	110.5425	9,592.00
11/07/2023	2050 On 02-November-23			Bond Future	113.40	113.0045	113.3973	113.0045	4,487.00
11/07/2023	2050 On 01-February-24			Bond Future	113.76	113.3566	113.7585	113.3566	0.00
11/07/2023	2050 On 02-May-24			Bond Future	116.37	115.9614	116.3728	115.9614	0.00
11/07/2023	2050 On 01-August-24			Bond Future	116.75	116.3265	116.7482	116.3265	0.00
11/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	AL37 On 03-August-23			Index Future	876.18	873.7860	876.1760	873.7860	0.00
11/07/2023	AL37 On 02-November-23			Index Future	895.47	893.0280	895.4690	893.0280	0.00
11/07/2023	AL37 On 01-February-24			Index Future	915.85	913.3520	915.8480	913.3520	0.00
11/07/2023	AL37 On 02-May-24			Index Future	936.70	934.1420	936.6950	934.1420	0.00
11/07/2023	AL37 On 01-August-24			Index Future	958.11	955.4920	958.1060	955.4920	0.00
11/07/2023	AL7T On 03-August-23			Index Future	993.61	988.5630	993.6050	988.5630	0.00
11/07/2023	AL7T On 02-November-23			Index Future	1015.48	1010.3320	1015.4830	1010.3320	0.00
11/07/2023	AL7T On 01-February-24			Index Future	1038.59	1033.3260	1038.5930	1033.3260	0.00
11/07/2023	AL7T On 02-May-24			Index Future	1062.24	1056.8470	1062.2350	1056.8470	0.00
11/07/2023	AL7T On 01-August-24			Index Future	1086.52	1081.0020	1086.5150	1081.0020	0.00
11/07/2023	ALBI On 03-August-23			Index Future	868.66	864.7430	868.6600	864.7430	106.00
11/07/2023	ALBI On 02-November-23			Index Future	887.79	883.7850	887.7870	883.7850	0.00
11/07/2023	ALBI On 01-February-24			Index Future	907.99	903.8990	907.9910	903.8990	0.00
11/07/2023	ALBI On 02-May-24			Index Future	928.66	924.4740	928.6600	924.4740	0.00
11/07/2023	ALBI On 01-August-24			Index Future	949.89	945.6030	949.8870	945.6030	0.00
11/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C214 On 28-February-41			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
11/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2023	ES33 On 03-August-23			Bond Future	12.85	72.7601	12.8522	72.7601	350.00
11/07/2023	ES33 On 02-November-23			Bond Future	13.00	70.5820	13.0038	70.5820	0.00
11/07/2023	ES33 On 01-February-24			Bond Future	13.15	72.2055	13.1549	72.2055	0.00
11/07/2023	ES33 On 02-May-24			Bond Future	13.31	70.0640	13.3113	70.0640	0.00
11/07/2023	ES33 On 01-August-24			Bond Future	13.47	71.6780	13.4738	71.6780	0.00
11/07/2023	ES42 On 03-August-23			Bond Future	13.31	69.1257	13.3103	69.1257	4,000.00
11/07/2023	ES42 On 02-November-23			Bond Future	13.46	66.4017	13.4553	66.4017	0.00
11/07/2023	ES42 On 01-February-24			Bond Future	13.59	67.9293	13.5930	67.9293	0.00
11/07/2023	ES42 On 02-May-24			Bond Future	13.74	65.2271	13.7404	65.2271	0.00
11/07/2023	ES42 On 01-August-24			Bond Future	13.89	66.7285	13.8900	66.7285	0.00
11/07/2023	GOVI On 03-August-23			GOVI	856.21	852.3280	856.2120	852.3280	832.00
11/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	189820	15	189820	15	0.00
11/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	190020	15	190020	15	0.00
11/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	189920	15	189920	15	0.00
11/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23			GOVI	875.07	871.0970	875.0650	871.0970	0.00
11/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	107450	15	107450	15	0.00
11/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	107550	15	107550	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	107350	15	107350	15	0.00
11/07/2023	GOVI On 01-February-24			GOVI	894.98	890.9230	894.9800	890.9230	0.00
11/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	150000	11	150000	11	0.00
11/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	149900	11	149900	11	0.00
11/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	149800	11	149800	11	0.00
11/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24			GOVI	915.35	911.2020	915.3520	911.2020	0.00
11/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	356180	40	356180	40	0.00
11/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	356280	40	356280	40	0.00
11/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	356380	40	356380	40	0.00
11/07/2023	GOVI On 01-August-24			GOVI	936.28	932.0280	936.2750	932.0280	0.00
11/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
11/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	71150	11	71150	11	0.00
11/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	71050	11	71050	11	0.00
11/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	70950	11	70950	11	0.00
11/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2023	IGOV On 03-August-23			Index Future	326.37	326.0850	326.3660	326.0850	498.00
11/07/2023	IGOV On 02-November-23			Index Future	333.63	333.3460	333.6330	333.3460	16.00
11/07/2023	IGOV On 01-February-24			Index Future	341.30	341.0110	341.3040	341.0110	0.00
11/07/2023	IGOV On 02-May-24			Index Future	349.15	348.8500	349.1500	348.8500	0.00
11/07/2023	IGOV On 01-August-24			Index Future	357.21	356.8980	357.2060	356.8980	0.00
11/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4900	8.5100	91.4900	0.00
11/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.66	91.3200	8.6600	91.3200	0.00
11/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.68	91.3000	8.6800	91.3000	0.00
11/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.75	91.2100	8.7500	91.2100	0.00
11/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.75	91.2050	8.7500	91.2050	0.00
11/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.79	91.1650	8.7900	91.1650	0.00
11/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.76	91.1900	8.7600	91.1900	0.00
11/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.2950	8.6650	91.2950	0.00
11/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.58	91.3850	8.5800	91.3850	0.00
11/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.48	91.4850	8.4800	91.4850	0.00
11/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.43	91.5250	8.4300	91.5250	0.00
11/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.47	91.4900	8.4650	91.4900	0.00
11/07/2023	R035 On 03-August-23			Bond Future	12.03	83.9069	12.0332	83.9069	47,093.00
11/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	449	0	449	0	0.00
11/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	924	1	924	1	0.00
11/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	949	1	949	1	0.00
11/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	975	1	975	1	0.00
11/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	2712	2	2712	2	5,000.00
11/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	1150	1	1150	1	0.00
11/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	1178	1	1178	1	0.00
11/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	297	0	297	0	0.00
11/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	1205	2	1205	2	0.00
11/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1965	2	1965	2	4,870.00
11/07/2023	R035 On 02-November-23			Bond Future	12.15	81.2446	12.1523	81.2446	127,358.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	887	1	887	1	0.00
11/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	1434	1	1434	1	750.00
11/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	2688	2	2688	2	750.00
11/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	195	0	195	0	400.00
11/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	4700	4	4700	4	0.00
11/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	7527	7	7527	7	0.00
11/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	515	0	515	0	400.00
11/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	858	1	858	1	0.00
11/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	872	1	872	1	0.00
11/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4801	5	4801	5	0.00
11/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4842	5	4842	5	0.00
11/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	537	1	537	1	750.00
11/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1193	1	1193	1	400.00
11/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	8733	9	8733	9	0.00
11/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	2235	2	2235	2	0.00
11/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	6132	7	6132	7	0.00
11/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3613	4	3613	4	0.00
11/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	4761	5	4761	5	0.00
11/07/2023	R035 On 01-February-24			Bond Future	12.27	83.0942	12.2695	83.0942	0.00
11/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3069	3	3069	3	0.00
11/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	958	1	958	1	400.00
11/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3016	3	3016	3	0.00
11/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	7115	7	7115	7	0.00
11/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	506	0	506	0	400.00
11/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3043	3	3043	3	0.00
11/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3449	4	3449	4	0.00
11/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	9562	10	9562	10	0.00
11/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	7124	8	7124	8	0.00
11/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3473	4	3473	4	0.00
11/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1368	2	1368	2	400.00
11/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3424	4	3424	4	0.00
11/07/2023	R035 On 02-May-24			Bond Future	12.38	80.4702	12.3837	80.4702	0.00
11/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1414	1	1414	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1402	1	1402	1	0.00
11/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1389	1	1389	1	0.00
11/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	7683	8	7683	8	0.00
11/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	7640	8	7640	8	0.00
11/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	7598	8	7598	8	0.00
11/07/2023	R035 On 01-August-24			Bond Future	12.50	82.3070	12.5014	82.3070	0.00
11/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2490	2	2490	2	0.00
11/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	2510	2	2510	2	0.00
11/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	2529	2	2529	2	0.00
11/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	6090	6	6090	6	0.00
11/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	6057	6	6057	6	0.00
11/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	6024	6	6024	6	0.00
11/07/2023	R053 On 03-August-23			Bond Future	12.64	95.6987	12.6388	95.6987	0.00
11/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	1724	1	1724	1	0.00
11/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	1764	1	1764	1	0.00
11/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	1805	2	1805	2	0.00
11/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	1228	2	1228	2	0.00
11/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	1258	2	1258	2	0.00
11/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	1288	2	1288	2	0.00
11/07/2023	R053 On 02-November-23			Bond Future	12.76	91.9406	12.7570	91.9406	1,349.00
11/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	3799	3	3799	3	0.00
11/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	3721	3	3721	3	0.00
11/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	3760	3	3760	3	0.00
11/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	3320	4	3320	4	0.00
11/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	3351	4	3351	4	0.00
11/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	3289	4	3289	4	0.00
11/07/2023	R053 On 01-February-24			Bond Future	12.87	94.0340	12.8694	94.0340	0.00
11/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	4975	5	4975	5	0.00
11/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	4899	5	4899	5	0.00
11/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	4937	5	4937	5	0.00
11/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	4490	5	4490	5	0.00
11/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4551	5	4551	5	0.00
11/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4520	5	4520	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R053 On 02-May-24			Bond Future	12.99	90.3067	12.9875	90.3067	0.00
11/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	5593	5	5593	5	0.00
11/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	5630	5	5630	5	0.00
11/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	5667	5	5667	5	0.00
11/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	5373	6	5373	6	0.00
11/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	5342	6	5342	6	0.00
11/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	5312	6	5312	6	0.00
11/07/2023	R053 On 01-August-24			Bond Future	13.11	92.3670	13.1087	92.3670	0.00
11/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	6213	6	6213	6	0.00
11/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	6141	6	6141	6	0.00
11/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	6177	6	6177	6	0.00
11/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5968	6	5968	6	0.00
11/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5999	6	5999	6	0.00
11/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5938	6	5938	6	0.00
11/07/2023	R186 On 03-August-23			Bond Future	9.37	104.3620	9.3696	104.3620	30,708.00
11/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1215	1	1215	1	0.00
11/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1262	1	1262	1	0.00
11/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1239	1	1239	1	0.00
11/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	175	0	175	0	0.00
11/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	180	0	180	0	0.00
11/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	169	0	169	0	0.00
11/07/2023	R186 On 02-November-23			Bond Future	9.41	106.6606	9.4085	106.6606	81,250.00
11/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	2949	3	2949	3	0.00
11/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1016	1	1016	1	0.00
11/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1002	1	1002	1	0.00
11/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	718	1	718	1	1,715.00
11/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1030	1	1030	1	0.00
11/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	1053	1	1053	1	0.00
11/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	1080	1	1080	1	0.00
11/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	1066	1	1066	1	0.00
11/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	262	0	262	0	1,715.00
11/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1419	2	1419	2	0.00
11/07/2023	R186 On 01-February-24			Bond Future	9.42	103.7771	9.4235	103.7771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1447	1	1447	1	0.00
11/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1433	1	1433	1	0.00
11/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1418	1	1418	1	0.00
11/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1205	1	1205	1	0.00
11/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1226	1	1226	1	0.00
11/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1216	1	1216	1	0.00
11/07/2023	R186 On 02-May-24			Bond Future	9.44	106.1380	9.4418	106.1380	0.00
11/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	266	0	266	0	0.00
11/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	1859	2	1859	2	2,030.00
11/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	263	0	263	0	0.00
11/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	2952	3	2952	3	0.00
11/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	270	0	270	0	0.00
11/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3651	4	3651	4	0.00
11/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1195	1	1195	1	0.00
11/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	766	1	766	1	2,030.00
11/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3693	4	3693	4	0.00
11/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3672	4	3672	4	0.00
11/07/2023	R186 On 01-August-24			Bond Future	9.46	103.2500	9.4604	103.2500	0.00
11/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	724	1	724	1	0.00
11/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	707	1	707	1	0.00
11/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	716	1	716	1	0.00
11/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2348	2	2348	2	0.00
11/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2375	3	2375	3	0.00
11/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2361	3	2361	3	0.00
11/07/2023	R197 On 03-August-23			Bond Future	334.75	334.7520	334.7506	334.7520	44.00
11/07/2023	R197 On 02-November-23			Bond Future	342.21	342.2073	342.2052	342.2073	0.00
11/07/2023	R202 On 03-August-23			Bond Future	247.28	247.3772	247.2768	247.3772	5,323.00
11/07/2023	R202 On 02-November-23			Bond Future	252.78	252.8866	252.7833	252.8866	68.00
11/07/2023	R202 On 01-February-24			Bond Future	253.63	253.7359	253.6303	253.7359	0.00
11/07/2023	R202 On 02-May-24			Bond Future	259.46	259.5669	259.4592	259.5669	0.00
11/07/2023	R202 On 01-August-24			Bond Future	260.34	260.4470	260.3386	260.4470	0.00
11/07/2023	R209 On 03-August-23			Bond Future	12.09	64.4434	12.0903	64.4434	11,200.00
11/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	1	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	631	1	631	1	0.00
11/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	27	0	27	0	7,000.00
11/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
11/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,800.00
11/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	593	0	593	0	0.00
11/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	612	0	612	0	0.00
11/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	730	1	730	1	0.00
11/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	1149	1	1149	1	1,750.00
11/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	4078	4	4078	4	0.00
11/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	1283	2	1283	2	0.00
11/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	10779	11	10779	11	0.00
11/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	1339	2	1339	2	0.00
11/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	1311	2	1311	2	0.00
11/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	6637	7	6637	7	0.00
11/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	6903	7	6903	7	0.00
11/07/2023	R209 On 02-November-23			Bond Future	12.20	62.7091	12.1959	62.7091	15,831.00
11/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	625	1	625	1	0.00
11/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	602	1	602	1	0.00
11/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	614	1	614	1	0.00
11/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	4682	5	4682	5	0.00
11/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4720	5	4720	5	0.00
11/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	4643	5	4643	5	0.00
11/07/2023	R209 On 01-February-24			Bond Future	12.30	64.1368	12.2954	64.1368	0.00
11/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	2470	2	2470	2	0.00
11/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	2447	2	2447	2	0.00
11/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	2492	2	2492	2	0.00
11/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	3195	3	3195	3	0.00
11/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	3218	3	3218	3	0.00
11/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	3241	3	3241	3	0.00
11/07/2023	R209 On 02-May-24			Bond Future	12.40	62.4420	12.4003	62.4420	0.00
11/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1211	1	1211	1	0.00
11/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1200	1	1200	1	0.00
11/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1188	1	1188	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6975	7	6975	7	0.00
11/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6936	7	6936	7	0.00
11/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6897	7	6897	7	0.00
11/07/2023	R209 On 01-August-24			Bond Future	12.51	63.8671	12.5085	63.8671	0.00
11/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2257	2	2257	2	0.00
11/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2240	2	2240	2	0.00
11/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2275	2	2275	2	0.00
11/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	5472	6	5472	6	0.00
11/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	5501	6	5501	6	0.00
11/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	5531	6	5531	6	0.00
11/07/2023	R210 On 03-August-23			Bond Future	226.37	227.2537	226.3686	227.2537	360.00
11/07/2023	R210 On 02-November-23			Bond Future	228.24	229.1429	228.2378	229.1429	70.00
11/07/2023	R210 On 01-February-24			Bond Future	233.49	234.4128	233.4866	234.4128	0.00
11/07/2023	R210 On 02-May-24			Bond Future	235.59	236.5410	235.5944	236.5410	0.00
11/07/2023	R210 On 01-August-24			Bond Future	241.03	241.9953	241.0272	241.9953	0.00
11/07/2023	R213 On 03-August-23			Bond Future	11.16	81.8233	11.1588	81.8233	18,513.00
11/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	2168	2	2168	2	0.00
11/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	2204	2	2204	2	0.00
11/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	2239	2	2239	2	0.00
11/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	241	0	241	0	0.00
11/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	235	0	235	0	0.00
11/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	248	0	248	0	0.00
11/07/2023	R213 On 02-November-23			Bond Future	11.26	80.0679	11.2628	80.0679	12,145.00
11/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	2359	2	2359	2	750.00
11/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	6173	6	6173	6	0.00
11/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	1641	1	1641	1	0.00
11/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	1621	1	1621	1	0.00
11/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	1661	2	1661	2	0.00
11/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1301	1	1301	1	750.00
11/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2678	3	2678	3	0.00
11/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	2224	2	2224	2	0.00
11/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	2269	2	2269	2	0.00
11/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	2246	2	2246	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	392	0	392	0	750.00
11/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1616	2	1616	2	0.00
11/07/2023	R213 On 01-February-24			Bond Future	11.36	81.8907	11.3634	81.8907	0.00
11/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	3423	3	3423	3	0.00
11/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3373	3	3373	3	0.00
11/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	3398	3	3398	3	0.00
11/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1988	2	1988	2	0.00
11/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	2003	2	2003	2	0.00
11/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1973	2	1973	2	0.00
11/07/2023	R213 On 02-May-24			Bond Future	11.46	80.1932	11.4616	80.1932	0.00
11/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1028	1	1028	1	0.00
11/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1037	1	1037	1	0.00
11/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1046	1	1046	1	0.00
11/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5882	6	5882	6	0.00
11/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5916	6	5916	6	0.00
11/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5949	6	5949	6	0.00
11/07/2023	R213 On 01-August-24			Bond Future	11.56	82.0241	11.5636	82.0241	0.00
11/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	1869	2	1869	2	0.00
11/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	1838	2	1838	2	0.00
11/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	1853	2	1853	2	0.00
11/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4620	5	4620	5	0.00
11/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4646	5	4646	5	0.00
11/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4595	5	4595	5	0.00
11/07/2023	R214 On 03-August-23			Bond Future	12.45	60.4127	12.4507	60.4127	13,781.00
11/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	385	0	385	0	0.00
11/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	358	0	358	0	0.00
11/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	371	0	371	0	0.00
11/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1793	2	1793	2	0.00
11/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1828	2	1828	2	0.00
11/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1759	2	1759	2	0.00
11/07/2023	R214 On 02-November-23			Bond Future	12.56	58.4399	12.5605	58.4399	10,866.00
11/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	402	0	402	0	0.00
11/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	417	0	417	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	410	0	410	0	0.00
11/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	5812	6	5812	6	0.00
11/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	5858	6	5858	6	0.00
11/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	5767	6	5767	6	0.00
11/07/2023	R214 On 01-February-24			Bond Future	12.67	59.7703	12.6684	59.7703	0.00
11/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	1757	2	1757	2	0.00
11/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	1775	2	1775	2	0.00
11/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	1794	2	1794	2	0.00
11/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	4163	4	4163	4	0.00
11/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	4192	4	4192	4	0.00
11/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	4222	4	4222	4	0.00
11/07/2023	R214 On 02-May-24			Bond Future	12.77	57.8238	12.7726	57.8238	0.00
11/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1148	1	1148	1	0.00
11/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1127	1	1127	1	0.00
11/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1137	1	1137	1	0.00
11/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	7437	8	7437	8	0.00
11/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	7479	8	7479	8	0.00
11/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	7396	8	7396	8	0.00
11/07/2023	R214 On 01-August-24			Bond Future	12.88	59.1437	12.8789	59.1437	0.00
11/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2315	2	2315	2	0.00
11/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2333	2	2333	2	0.00
11/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2350	2	2350	2	0.00
11/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5560	6	5560	6	0.00
11/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5590	6	5590	6	0.00
11/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5621	6	5621	6	0.00
11/07/2023	R248 On 03-August-23			Bond Future	12.59	74.3896	12.5875	74.3896	86,260.00
11/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	228	0	228	0	0.00
11/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	238	0	238	0	0.00
11/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	3522	3	3522	3	0.00
11/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	510	0	510	0	1,100.00
11/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	54	0	54	0	1,100.00
11/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	248	0	248	0	0.00
11/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	3014	3	3014	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
11/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	4720	5	4720	5	0.00
11/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	2153	3	2153	3	0.00
11/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	235	0	235	0	1,100.00
11/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	3064	3	3064	3	0.00
11/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	3114	4	3114	4	0.00
11/07/2023	R248 On 02-November-23			Bond Future	12.70	71.5812	12.7035	71.5812	173,915.00
11/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	746	1	746	1	220.00
11/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	428	0	428	0	0.00
11/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2137	2	2137	2	220.00
11/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	5784	5	5784	5	0.00
11/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	412	0	412	0	0.00
11/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	420	0	420	0	0.00
11/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	7725	8	7725	8	0.00
11/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	1139	1	1139	1	220.00
11/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	6056	6	6056	6	0.00
11/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	3274	4	3274	4	0.00
11/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	7840	8	7840	8	0.00
11/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	7782	8	7782	8	0.00
11/07/2023	R248 On 01-February-24			Bond Future	12.82	73.2108	12.8180	73.2108	0.00
11/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	1951	2	1951	2	0.00
11/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	1910	2	1910	2	0.00
11/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	1930	2	1930	2	0.00
11/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5725	6	5725	6	0.00
11/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5764	6	5764	6	0.00
11/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5687	6	5687	6	0.00
11/07/2023	R248 On 02-May-24			Bond Future	12.93	70.4255	12.9288	70.4255	13,000.00
11/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1252	1	1252	1	0.00
11/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1228	1	1228	1	0.00
11/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1240	1	1240	1	0.00
11/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	9827	10	9827	10	0.00
11/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9934	10	9934	10	0.00
11/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	9880	10	9880	10	0.00
11/07/2023	R248 On 01-August-24			Bond Future	13.04	72.0327	13.0422	72.0327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	2866	3	2866	3	0.00
11/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	2824	3	2824	3	0.00
11/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	2845	3	2845	3	0.00
11/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6892	7	6892	7	0.00
11/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6929	7	6929	7	0.00
11/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6856	7	6856	7	0.00