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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/01/2023 TO: 10/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	2025 On 02-February-23			Bond Future	166.20	166.2605	166.1962	166.2605	6,568.00
10/01/2023	2025 On 04-May-23			Bond Future	169.45	169.5181	169.4512	169.5181	0.00
10/01/2023	2025 On 03-August-23			Bond Future	171.23	171.2992	171.2303	171.2992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2025 On 02-November-23			Bond Future	174.72	174.7864	174.7162	174.7864	0.00
10/01/2023	2025 On 01-February-24			Bond Future	176.51	176.5842	176.5131	176.5842	0.00
10/01/2023	2029 On 02-February-23			Bond Future	120.58	120.5103	120.5831	120.5103	1,476.00
10/01/2023	2029 On 04-May-23			Bond Future	121.65	121.5760	121.6494	121.5760	0.00
10/01/2023	2029 On 03-August-23			Bond Future	124.18	124.1042	124.1786	124.1042	0.00
10/01/2023	2029 On 02-November-23			Bond Future	125.38	125.3014	125.3776	125.3014	0.00
10/01/2023	2029 On 01-February-24			Bond Future	127.95	127.8743	127.9522	127.8743	0.00
10/01/2023	2030 On 02-February-23			Bond Future	9.91	91.1927	90.7016	91.1927	92,276.00
10/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
10/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	2	0	0	0	388.00
10/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7258	8	7	8	5,000.00
10/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5453	6	5	6	0.00
10/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5622	6	6	6	0.00
10/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1150	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	678	1	1	1	388.00
10/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	952	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	590	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	0	0	0.00
10/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6421	7	6	7	5,000.00
10/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1092	1	1	1	0.00
10/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1120	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	611	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	11	0	0	0	0.00
10/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	350	1	0	1	0.00
10/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1510	1	2	1	102.00
10/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	3379	3	3	3	0.00
10/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	800	1	1	1	102.00
10/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	673	1	1	1	0.00
10/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	12	0	0	0	0.00
10/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4153	4	4	4	0.00
10/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3957	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	23	0	0	0	388.00
10/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5292	5	5	5	0.00
10/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1138	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	1038	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1112	1	1	1	0.00
10/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	708	1	1	1	0.00
10/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	690	1	1	1	0.00
10/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	26	0	0	0	0.00
10/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	6	0	0	0	0.00
10/01/2023	2030 On 04-May-23			Bond Future	10.01	92.9574	92.4561	92.9574	0.00
10/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10752	11	11	11	0.00
10/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7217	8	7	8	0.00
10/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8781	9	9	9	0.00
10/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10492	11	10	11	0.00
10/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3495	4	3	4	0.00
10/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1222	1	1	1	150.00
10/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3836	4	4	4	350.00
10/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6193	7	6	7	0.00
10/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3139	3	3	3	479.00
10/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3434	4	3	4	0.00
10/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3464	4	3	4	0.00
10/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1372	2	1	2	479.00
10/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1573	2	2	2	388.00
10/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2039	2	2	2	1,080.00
10/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	569	1	1	1	388.00
10/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5145	5	5	5	0.00
10/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3202	3	3	3	0.00
10/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2097	2	2	2	0.00
10/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2631	2	3	2	0.00
10/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2935	3	3	3	0.00
10/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1166	1	1	1	0.00
10/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1180	1	1	1	0.00
10/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1323	1	1	1	0.00

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10/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	443	0	0	0	150.00
10/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1015	1	1	1	0.00
10/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1153	1	1	1	0.00
10/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	92	0	0	0	479.00
10/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	185	0	0	0	1,080.00
10/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	313	0	0	0	388.00
10/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	81	0	0	0	350.00
10/01/2023	2030 On 03-August-23			Bond Future	10.10	90.8615	90.3494	90.8615	0.00
10/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10393	11	10	11	0.00
10/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6210	7	6	7	0.00
10/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11424	12	11	12	0.00
10/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6145	7	6	7	0.00
10/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3330	4	3	4	1,012.00
10/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4015	4	4	4	350.00
10/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6178	7	6	7	0.00
10/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	910	1	1	1	0.00
10/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1657	1	2	1	0.00
10/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	926	1	1	1	0.00
10/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	196	0	0	0	350.00
10/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2039	2	2	2	0.00
10/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	285	0	0	0	1,012.00
10/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	918	1	1	1	0.00
10/01/2023	2030 On 02-November-23			Bond Future	10.20	92.6899	92.1676	92.6899	0.00
10/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4519	5	5	5	0.00
10/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4492	5	4	5	0.00
10/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4464	5	4	5	0.00
10/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1958	2	2	2	0.00
10/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1945	2	2	2	0.00
10/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1931	2	2	2	0.00
10/01/2023	2030 On 01-February-24			Bond Future	10.30	90.5670	90.0342	90.5670	0.00
10/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5885	6	6	6	0.00
10/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5856	6	6	6	0.00
10/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5914	6	6	6	0.00

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10/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1662	2	2	2	0.00
10/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1682	2	2	2	0.00
10/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1672	2	2	2	0.00
10/01/2023	2032 On 02-February-23			Bond Future	10.51	90.4615	89.8252	90.4615	112,044.00
10/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
10/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10800	11	11	11	0.00
10/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	6653	7	7	7	0.00
10/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	638	1	1	1	0.00
10/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	661	1	1	1	0.00
10/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	242	0	0	0	0.00
10/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	468	1	0	1	8,000.00
10/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	0	0	500.00
10/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	48	0	0	0	750.00
10/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5059	6	5	6	0.00
10/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5950	7	6	7	0.00
10/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	948	1	1	1	0.00
10/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1487	2	1	2	750.00
10/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4825	5	5	5	0.00
10/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	328	1	0	1	500.00
10/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	685	1	1	1	0.00
10/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1293	1	1	1	0.00
10/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1901	1	2	1	0.00
10/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	73	0	0	0	8,000.00
10/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	674	0	1	0	0.00
10/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	1026	1	1	1	454.00
10/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	35	0	0	0	0.00
10/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	63	0	0	0	8,000.00
10/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	3260	3	3	3	0.00
10/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5748	5	6	5	0.00
10/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1611	1	2	1	0.00
10/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2140	2	2	2	454.00
10/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1322	1	1	1	0.00

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10/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1352	1	1	1	0.00
10/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	21	0	0	0	500.00
10/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	1	0	0	0	750.00
10/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6671	6	7	6	0.00
10/01/2023	2032 On 04-May-23			Bond Future	10.63	88.0517	87.4025	88.0517	66,415.00
10/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3268	4	3	4	0.00
10/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3237	4	3	4	0.00
10/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2516	3	3	3	400.00
10/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13067	14	13	14	0.00
10/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3299	4	3	4	0.00
10/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4914	5	5	5	400.00
10/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1956	2	2	2	0.00
10/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	91	0	0	0	400.00
10/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2550	2	3	2	0.00
10/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1995	2	2	2	0.00
10/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1975	2	2	2	0.00
10/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1194	1	1	1	0.00
10/01/2023	2032 On 03-August-23			Bond Future	10.72	89.8631	89.2002	89.8631	2,600.00
10/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6473	7	6	7	0.00
10/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6508	7	7	7	0.00
10/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6543	7	7	7	0.00
10/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7004	8	7	8	5,000.00
10/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1329	1	1	1	0.00
10/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1469	1	1	1	0.00
10/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1481	1	1	1	0.00
10/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1492	1	1	1	0.00
10/01/2023	2032 On 02-November-23			Bond Future	10.83	87.5120	86.8358	87.5120	0.00
10/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4740	5	5	5	0.00
10/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4710	5	5	5	0.00
10/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4769	5	5	5	0.00
10/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2791	3	3	3	0.00
10/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2827	3	3	3	0.00
10/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2809	3	3	3	0.00

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10/01/2023	2032 On 01-February-24			Bond Future	10.94	89.2888	88.5989	89.2888	0.00
10/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6344	7	6	7	0.00
10/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6313	7	6	7	0.00
10/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6281	7	6	7	0.00
10/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2166	2	2	2	0.00
10/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2153	2	2	2	0.00
10/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2140	2	2	2	0.00
10/01/2023	2033 On 02-February-23			Bond Future	117.19	116.7697	117.1892	116.7697	7,312.00
10/01/2023	2033 On 04-May-23			Bond Future	118.10	117.6715	118.0984	117.6715	0.00
10/01/2023	2033 On 03-August-23			Bond Future	120.55	120.1183	120.5536	120.1183	0.00
10/01/2023	2033 On 02-November-23			Bond Future	121.59	121.1440	121.5883	121.1440	0.00
10/01/2023	2033 On 01-February-24			Bond Future	124.09	123.6316	124.0852	123.6316	0.00
10/01/2023	2037 On 02-February-23			Bond Future	11.20	81.9423	81.2804	81.9423	130,109.00
10/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	764	1	1	1	0.00
10/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	889	1	1	1	577.00
10/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	718	1	1	1	0.00
10/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	741	1	1	1	0.00
10/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4521	5	5	5	0.00
10/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1735	1	2	1	0.00
10/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1773	1	2	1	0.00
10/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1518	1	2	1	0.00
10/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	118	0	0	0	577.00
10/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1697	1	2	1	0.00
10/01/2023	2037 On 04-May-23			Bond Future	11.32	83.5280	82.8527	83.5280	0.00
10/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12755	13	13	13	0.00
10/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2926	3	3	3	0.00
10/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2095	2	2	2	400.00
10/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4512	5	5	5	400.00
10/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5125	6	5	6	0.00
10/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2863	3	3	3	0.00
10/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1894	2	2	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2895	3	3	3	0.00
10/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2955	3	3	3	0.00
10/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4117	4	4	4	0.00
10/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2982	3	3	3	0.00
10/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3830	3	4	3	0.00
10/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	229	0	0	0	400.00
10/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1871	2	2	2	0.00
10/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1595	1	2	1	703.00
10/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2927	3	3	3	0.00
10/01/2023	2037 On 03-August-23			Bond Future	11.43	80.9879	80.2982	80.9879	0.00
10/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6398	7	6	7	0.00
10/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6325	7	6	7	0.00
10/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6362	7	6	7	0.00
10/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2437	2	2	2	0.00
10/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2454	2	2	2	0.00
10/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2420	2	2	2	0.00
10/01/2023	2037 On 02-November-23			Bond Future	11.53	82.6175	81.9140	82.6175	0.00
10/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4538	5	5	5	0.00
10/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4569	5	5	5	0.00
10/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4599	5	5	5	0.00
10/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4452	4	4	4	0.00
10/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4425	4	4	4	0.00
10/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4399	4	4	4	0.00
10/01/2023	2037 On 01-February-24			Bond Future	11.65	80.0395	79.3219	80.0395	0.00
10/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6974	7	7	7	0.00
10/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7008	7	7	7	0.00
10/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7042	8	7	8	0.00
10/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3363	3	3	3	0.00
10/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3382	3	3	3	0.00
10/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3400	3	3	3	0.00
10/01/2023	2038 On 02-February-23			Bond Future	129.36	129.2807	129.3648	129.2807	3,430.00
10/01/2023	2038 On 04-May-23			Bond Future	131.90	131.8136	131.8986	131.8136	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2038 On 03-August-23			Bond Future	132.68	132.5929	132.6791	132.5929	0.00
10/01/2023	2038 On 02-November-23			Bond Future	135.38	135.2921	135.3800	135.2921	0.00
10/01/2023	2038 On 01-February-24			Bond Future	136.15	136.0547	136.1450	136.0547	0.00
10/01/2023	2040 On 02-February-23			Bond Future	11.31	83.5893	82.8758	83.5893	135,961.00
10/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	6	0	0	0	0.00
10/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	8	0	0	0	388.00
10/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	724	1	1	1	0.00
10/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4807	5	5	5	0.00
10/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	701	1	1	1	0.00
10/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	383	1	0	1	0.00
10/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5735	6	6	6	0.00
10/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5900	7	6	7	0.00
10/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	748	1	1	1	0.00
10/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	926	1	1	1	563.00
10/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	429	1	0	1	388.00
10/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2761	2	3	2	0.00
10/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1729	1	2	1	0.00
10/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	142	0	0	0	563.00
10/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2012	2	2	2	0.00
10/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	71	0	0	0	388.00
10/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	79	0	0	0	0.00
10/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2097	2	2	2	0.00
10/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2054	2	2	2	0.00
10/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7636	7	8	7	0.00
10/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2917	2	3	2	0.00
10/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7857	7	8	7	0.00
10/01/2023	2040 On 04-May-23			Bond Future	11.43	85.2069	84.4790	85.2069	300.00
10/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11846	13	12	13	0.00
10/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3383	4	3	4	486.00
10/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5571	6	6	6	0.00
10/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3146	4	3	4	0.00
10/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	531	1	1	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3179	4	3	4	0.00
10/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1325	2	1	2	486.00
10/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1739	2	2	2	388.00
10/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2012	2	2	2	684.00
10/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3213	4	3	4	0.00
10/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8780	9	9	9	0.00
10/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	848	1	1	1	388.00
10/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3191	3	3	3	0.00
10/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5936	5	6	5	0.00
10/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	431	0	0	0	486.00
10/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1758	2	2	2	684.00
10/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4589	4	5	4	0.00
10/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5054	5	5	5	0.00
10/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3221	3	3	3	0.00
10/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9145	9	9	9	0.00
10/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3251	3	3	3	0.00
10/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3044	3	3	3	0.00
10/01/2023	2040 On 03-August-23			Bond Future	11.53	82.4508	81.7075	82.4508	0.00
10/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6722	7	7	7	0.00
10/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6762	7	7	7	0.00
10/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6801	7	7	7	0.00
10/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2608	2	3	2	0.00
10/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2626	2	3	2	0.00
10/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2644	2	3	2	0.00
10/01/2023	2040 On 02-November-23			Bond Future	11.64	84.1099	83.3517	84.1099	0.00
10/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4797	5	5	5	0.00
10/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4733	5	5	5	0.00
10/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4765	5	5	5	0.00
10/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5076	5	5	5	0.00
10/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5016	5	5	5	0.00
10/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5046	5	5	5	0.00
10/01/2023	2040 On 01-February-24			Bond Future	11.75	81.3118	80.5384	81.3118	0.00
10/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7282	8	7	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
10/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7246	8	7	8	0.00
10/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7210	8	7	8	0.00
10/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3798	4	4	4	0.00
10/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3778	4	4	4	0.00
10/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3757	3	4	3	0.00
10/01/2023	2044 On 02-February-23			Bond Future	11.32	80.3663	79.7036	80.3663	83,027.00
10/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	174	0	0	0	2,500.00
10/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3161	4	3	4	0.00
10/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	845	1	1	1	0.00
10/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	953	1	1	1	0.00
10/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	13	0	0	0	0.00
10/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	493	1	0	1	2,500.00
10/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4464	5	4	5	0.00
10/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3931	5	4	5	0.00
10/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2916	3	3	3	1,700.00
10/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	819	1	1	1	0.00
10/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	698	1	1	1	1,700.00
10/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	794	1	1	1	0.00
10/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2008	2	2	2	0.00
10/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1762	1	2	1	0.00
10/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1965	2	2	2	0.00
10/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	484	0	0	0	0.00
10/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	263	0	0	0	0.00
10/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	191	0	0	0	4,000.00
10/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2663	2	3	2	0.00
10/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	417	0	0	0	2,500.00
10/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7256	7	7	7	0.00
10/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2183	2	2	2	0.00
10/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1923	2	2	2	0.00
10/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4099	4	4	4	0.00
10/01/2023	2044 On 04-May-23			Bond Future	11.43	81.9216	81.2455	81.9216	0.00
10/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4458	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5467	6	5	6	0.00
10/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3282	4	3	4	0.00
10/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6533	7	7	7	0.00
10/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3248	4	3	4	0.00
10/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3214	4	3	4	0.00
10/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3331	3	3	3	0.00
10/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3300	3	3	3	0.00
10/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2413	2	2	2	4,115.00
10/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1482	1	1	1	1,500.00
10/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3269	3	3	3	0.00
10/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1894	2	2	2	4,115.00
10/01/2023	2044 On 03-August-23			Bond Future	11.53	79.2232	78.5328	79.2232	0.00
10/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6723	7	7	7	0.00
10/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6645	7	7	7	0.00
10/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6684	7	7	7	0.00
10/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2813	3	3	3	0.00
10/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2793	3	3	3	0.00
10/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2774	3	3	3	0.00
10/01/2023	2044 On 02-November-23			Bond Future	11.62	80.8173	80.1131	80.8173	0.00
10/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4787	5	5	5	0.00
10/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4820	5	5	5	0.00
10/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4853	5	5	5	0.00
10/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5194	5	5	5	0.00
10/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5225	5	5	5	0.00
10/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5256	5	5	5	0.00
10/01/2023	2044 On 01-February-24			Bond Future	11.73	78.0775	77.3591	78.0775	0.00
10/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7226	8	7	8	0.00
10/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7263	8	7	8	0.00
10/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7299	8	7	8	0.00
10/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	3933	4	4	4	0.00
10/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	3954	4	4	4	0.00
10/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	3975	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	2046 On 02-February-23			Bond Future	116.56	116.4658	116.5640	116.4658	13,798.00
10/01/2023	2046 On 04-May-23			Bond Future	116.81	116.7121	116.8115	116.7121	4,935.00
10/01/2023	2046 On 03-August-23			Bond Future	119.24	119.1396	119.2405	119.1396	0.00
10/01/2023	2046 On 02-November-23			Bond Future	119.58	119.4761	119.5794	119.4761	0.00
10/01/2023	2046 On 01-February-24			Bond Future	122.03	121.9292	122.0348	121.9292	0.00
10/01/2023	2050 On 02-February-23			Bond Future	118.33	117.4710	118.3254	117.4710	10,400.00
10/01/2023	2050 On 04-May-23			Bond Future	120.64	119.7725	120.6428	119.7725	3,472.00
10/01/2023	2050 On 03-August-23			Bond Future	120.97	120.0826	120.9703	120.0826	0.00
10/01/2023	2050 On 02-November-23			Bond Future	123.43	122.5270	123.4329	122.5270	0.00
10/01/2023	2050 On 01-February-24			Bond Future	123.72	122.7996	123.7248	122.7996	0.00
10/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	AL37 On 02-February-23			Index Future	867.26	870.1320	867.2550	870.1320	0.00
10/01/2023	AL37 On 04-May-23			Index Future	884.01	886.9520	884.0130	886.9520	0.00
10/01/2023	AL37 On 03-August-23			Index Future	902.17	905.1740	902.1710	905.1740	0.00
10/01/2023	AL37 On 02-November-23			Index Future	920.34	923.3990	920.3360	923.3990	0.00
10/01/2023	AL37 On 01-February-24			Index Future	939.04	942.1640	939.0400	942.1640	0.00
10/01/2023	AL7T On 02-February-23			Index Future	1006.77	1013.0150	1006.7660	1013.0150	0.00
10/01/2023	AL7T On 04-May-23			Index Future	1026.22	1032.5970	1026.2200	1032.5970	0.00
10/01/2023	AL7T On 03-August-23			Index Future	1047.30	1053.8120	1047.2990	1053.8120	0.00
10/01/2023	AL7T On 02-November-23			Index Future	1068.39	1075.0290	1068.3850	1075.0290	0.00
10/01/2023	AL7T On 01-February-24			Index Future	1090.10	1096.8760	1090.0980	1096.8760	0.00
10/01/2023	ALBI On 02-February-23			Index Future	880.03	885.7880	880.0320	885.7880	111.00
10/01/2023	ALBI On 04-May-23			Index Future	897.04	902.9110	897.0370	902.9110	0.00
10/01/2023	ALBI On 03-August-23			Index Future	915.46	921.4620	915.4630	921.4620	0.00
10/01/2023	ALBI On 02-November-23			Index Future	933.90	940.0140	933.8950	940.0140	0.00
10/01/2023	ALBI On 01-February-24			Index Future	952.88	959.1170	952.8750	959.1170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	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
10/01/2023	C223 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C226 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C303 On	14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C303 On	28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2023	ES33 On	02-February-23			Bond Future	11.96	77.0758	76.5722	77.0758	350.00
10/01/2023	ES33 On	04-May-23			Bond Future	12.12	74.7919	74.2779	74.7919	0.00
10/01/2023	ES33 On	03-August-23			Bond Future	12.26	76.3480	75.8230	76.3480	0.00
10/01/2023	ES33 On	02-November-23			Bond Future	12.41	74.1073	73.5716	74.1073	0.00
10/01/2023	ES33 On	01-February-24			Bond Future	12.58	75.6279	75.0814	75.6279	0.00
10/01/2023	ES42 On	02-February-23			Bond Future	12.25	75.5160	74.9211	75.5160	4,195.00
10/01/2023	ES42 On	04-May-23			Bond Future	12.39	72.7328	72.1257	72.7328	0.00
10/01/2023	ES42 On	03-August-23			Bond Future	12.52	74.2471	73.6270	74.2471	0.00
10/01/2023	ES42 On	02-November-23			Bond Future	12.66	71.4958	70.8632	71.4958	0.00
10/01/2023	ES42 On	01-February-24			Bond Future	12.80	72.9623	72.3168	72.9623	0.00
10/01/2023	GOVI On	02-February-23			GOVI	867.68	873.3710	867.6790	873.3710	846.00
10/01/2023	GOVI On	02-February-23	850.84	Call	GOVI	168390	23	17	23	0.00
10/01/2023	GOVI On	02-February-23	850.82	Call	GOVI	168590	23	17	23	0.00
10/01/2023	GOVI On	02-February-23	850.83	Call	GOVI	168490	23	17	23	0.00
10/01/2023	GOVI On	02-February-23	850.83	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 04-May-23			GOVI	884.45	890.2540	884.4450	890.2540	0.00
10/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	315650	37	32	37	0.00
10/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	315750	37	32	37	0.00
10/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	315850	37	32	37	0.00
10/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 03-August-23			GOVI	902.61	908.5440	902.6120	908.5440	0.00
10/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	653820	71	65	71	0.00
10/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	653920	71	65	71	0.00
10/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	654020	71	65	71	0.00
10/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 02-November-23			GOVI	920.79	926.8370	920.7860	926.8370	0.00
10/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	349860	41	35	41	0.00
10/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	349760	41	35	41	0.00
10/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	349660	41	35	41	0.00
10/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 01-February-24			GOVI	939.50	945.6720	939.4990	945.6720	0.00
10/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	595190	66	60	66	0.00
10/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	595090	66	60	66	0.00
10/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	594990	66	59	66	0.00
10/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
10/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
10/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	IGOV On 02-February-23			Index Future	329.01	328.2580	329.0110	328.2580	640.00
10/01/2023	IGOV On 04-May-23			Index Future	335.45	334.6840	335.4500	334.6840	16.00
10/01/2023	IGOV On 03-August-23			Index Future	342.42	341.6400	342.4200	341.6400	0.00
10/01/2023	IGOV On 02-November-23			Index Future	349.39	348.5960	349.3920	348.5960	0.00
10/01/2023	IGOV On 01-February-24			Index Future	356.57	355.7560	356.5690	355.7560	0.00
10/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.29	92.7050	92.7150	92.7050	0.00
10/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.59	92.4200	92.4100	92.4200	0.00
10/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.62	92.4250	92.3850	92.4250	0.00
10/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.69	92.3500	92.3100	92.3500	0.00
10/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.70	92.3500	92.3000	92.3500	0.00
10/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.3500	92.3050	92.3500	0.00
10/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.62	92.4400	92.3800	92.4400	75.00
10/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.38	92.5800	92.6250	92.5800	272.00
10/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.7100	92.7150	92.7100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
10/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.21	92.7850	92.7900	92.7850	68.00
10/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.38	92.7000	92.6250	92.7000	0.00
10/01/2023	R035 On 02-February-23			Bond Future	11.01	90.4889	89.8354	90.4889	145,659.00
10/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5526	6	6	6	0.00
10/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11774	12	12	12	0.00
10/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1285	2	1	2	976.00
10/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1318	2	1	2	0.00
10/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	755	1	1	1	0.00
10/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	70	0	0	0	976.00
10/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	349	1	0	1	388.00
10/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	778	1	1	1	0.00
10/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	3	0	0	0	582.00
10/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	4	0	0	0	0.00
10/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	6	0	0	0	388.00
10/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5319	6	5	6	0.00
10/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	802	1	1	1	0.00
10/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	297	0	0	0	0.00
10/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	377	1	0	1	0.00
10/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2494	2	2	2	582.00
10/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4432	4	4	4	0.00
10/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2783	2	3	2	0.00
10/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2589	2	3	2	0.00
10/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1586	1	2	1	0.00
10/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
10/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	7024	6	7	6	0.00
10/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7552	7	8	7	0.00
10/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1622	1	2	1	0.00
10/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1658	1	2	1	0.00
10/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1031	1	1	1	582.00
10/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1058	1	1	1	0.00
10/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	54	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7287	7	7	7	0.00
10/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	63	0	0	0	0.00
10/01/2023	R035 On 04-May-23			Bond Future	11.12	87.7365	87.0698	87.7365	104,492.00
10/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3169	4	3	4	0.00
10/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5268	0	5	0	0.00
10/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1154	1	1	1	491.00
10/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	455	1	0	1	388.00
10/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11182	12	11	12	0.00
10/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8018	9	8	9	0.00
10/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3009	3	3	3	491.00
10/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3105	3	3	3	0.00
10/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3137	4	3	4	0.00
10/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1501	2	2	2	388.00
10/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4625	4	5	4	0.00
10/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	736	1	1	1	388.00
10/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	338	0	0	0	491.00
10/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2616	2	3	2	0.00
10/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8330	8	8	8	0.00
10/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5386	5	5	5	0.00
10/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1469	0	1	0	1,035.00
10/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2745	2	3	2	0.00
10/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2667	2	3	2	0.00
10/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2641	2	3	2	0.00
10/01/2023	R035 On 03-August-23			Bond Future	11.22	89.5409	88.8601	89.5409	0.00
10/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6373	7	6	7	0.00
10/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6410	7	6	7	0.00
10/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6447	7	6	7	0.00
10/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2182	2	2	2	0.00
10/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2198	2	2	2	0.00
10/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2214	2	2	2	0.00
10/01/2023	R035 On 02-November-23			Bond Future	11.34	86.8385	86.1440	86.8385	0.00
10/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4656	5	5	5	0.00
10/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4595	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4626	5	5	5	0.00
10/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4179	4	4	4	0.00
10/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4204	4	4	4	0.00
10/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4154	4	4	4	0.00
10/01/2023	R035 On 01-February-24			Bond Future	11.46	88.6018	87.8933	88.6018	0.00
10/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7002	7	7	7	0.00
10/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6934	7	7	7	0.00
10/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6968	7	7	7	0.00
10/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3111	3	3	3	0.00
10/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3128	3	3	3	0.00
10/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3093	3	3	3	0.00
10/01/2023	R186 On 02-February-23			Bond Future	8.35	108.7092	108.3474	108.7092	73,428.00
10/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	514	1	1	1	0.00
10/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	478	1	0	1	0.00
10/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	496	1	0	1	0.00
10/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	565	0	1	0	0.00
10/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	581	0	1	0	0.00
10/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	549	0	1	0	0.00
10/01/2023	R186 On 04-May-23			Bond Future	8.40	110.8122	110.4426	110.8122	12,452.00
10/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2053	2	2	2	0.00
10/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2074	2	2	2	0.00
10/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2096	2	2	2	0.00
10/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	699	1	1	1	0.00
10/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	689	1	1	1	0.00
10/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	708	1	1	1	0.00
10/01/2023	R186 On 03-August-23			Bond Future	8.40	107.7846	107.4068	107.7846	0.00
10/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4265	5	4	5	0.00
10/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4315	5	4	5	0.00
10/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4290	5	4	5	0.00
10/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	375	0	0	0	0.00
10/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	379	0	0	0	0.00
10/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	371	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R186 On 02-November-23			Bond Future	8.42	109.9538	109.5685	109.9538	0.00
10/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5777	6	6	6	0.00
10/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3464	4	3	4	0.00
10/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3484	4	3	4	0.00
10/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3505	4	4	4	0.00
10/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	2995	3	3	3	1,715.00
10/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	818	1	1	1	0.00
10/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	825	1	1	1	0.00
10/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	831	1	1	1	0.00
10/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	381	0	0	0	1,715.00
10/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	986	1	1	1	0.00
10/01/2023	R186 On 01-February-24			Bond Future	8.44	106.8812	106.4882	106.8812	0.00
10/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3601	4	4	4	0.00
10/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3582	4	4	4	0.00
10/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3562	4	4	4	0.00
10/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	851	1	1	1	0.00
10/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	862	1	1	1	0.00
10/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	857	1	1	1	0.00
10/01/2023	R197 On 02-February-23			Bond Future	328.44	328.7175	328.4400	328.7175	977.00
10/01/2023	R197 On 04-May-23			Bond Future	334.87	335.1576	334.8723	335.1576	0.00
10/01/2023	R197 On 03-August-23			Bond Future	332.77	333.0608	332.7681	333.0608	0.00
10/01/2023	R197 On 02-November-23			Bond Future	339.54	339.8404	339.5421	339.8404	0.00
10/01/2023	R202 On 02-February-23			Bond Future	251.48	250.3631	251.4842	250.3631	5,950.00
10/01/2023	R202 On 04-May-23			Bond Future	256.41	255.2682	256.4094	255.2682	0.00
10/01/2023	R202 On 03-August-23			Bond Future	256.92	255.7605	256.9243	255.7605	0.00
10/01/2023	R202 On 02-November-23			Bond Future	262.15	260.9670	262.1545	260.9670	0.00
10/01/2023	R202 On 01-February-24			Bond Future	262.58	261.3691	262.5822	261.3691	0.00
10/01/2023	R209 On 02-February-23			Bond Future	11.01	70.1191	69.5695	70.1191	31,403.00
10/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	554	1	1	1	0.00
10/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	518	1	1	1	0.00
10/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	536	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1643	1	2	1	0.00
10/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1714	1	2	1	0.00
10/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1678	1	2	1	0.00
10/01/2023	R209 On 04-May-23			Bond Future	11.11	68.3243	67.7635	68.3243	2,635.00
10/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7241	8	7	8	0.00
10/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3679	4	4	4	1,000.00
10/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2232	3	2	3	0.00
10/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2522	3	3	3	0.00
10/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2495	3	2	3	0.00
10/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2468	3	2	3	0.00
10/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	528	1	1	1	500.00
10/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6575	6	7	6	0.00
10/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2566	2	3	2	0.00
10/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2541	2	3	2	0.00
10/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1713	2	2	2	0.00
10/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2517	2	3	2	0.00
10/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2796	3	3	3	6,250.00
10/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	600	1	1	1	8,500.00
10/01/2023	R209 On 03-August-23			Bond Future	11.20	69.7298	69.1572	69.7298	0.00
10/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5599	6	6	6	0.00
10/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5534	6	6	6	0.00
10/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5566	6	6	6	0.00
10/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1937	2	2	2	0.00
10/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1966	2	2	2	0.00
10/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1951	2	2	2	0.00
10/01/2023	R209 On 02-November-23			Bond Future	11.30	67.9819	67.3978	67.9819	0.00
10/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4006	4	4	4	0.00
10/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3952	4	4	4	0.00
10/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3979	4	4	4	0.00
10/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3767	4	4	4	0.00
10/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3790	4	4	4	0.00
10/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3744	3	4	3	0.00
10/01/2023	R209 On 01-February-24			Bond Future	11.40	69.3622	68.7663	69.3622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6220	7	6	7	0.00
10/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6250	7	6	7	0.00
10/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6281	7	6	7	0.00
10/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2772	3	3	3	0.00
10/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2787	3	3	3	0.00
10/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2803	3	3	3	0.00
10/01/2023	R210 On 02-February-23			Bond Future	223.07	223.0628	223.0683	223.0628	372.00
10/01/2023	R210 On 04-May-23			Bond Future	224.35	224.3476	224.3515	224.3476	0.00
10/01/2023	R210 On 03-August-23			Bond Future	229.02	229.0132	229.0162	229.0132	0.00
10/01/2023	R210 On 02-November-23			Bond Future	230.51	230.5089	230.5126	230.5089	0.00
10/01/2023	R210 On 01-February-24			Bond Future	235.25	235.2419	235.2460	235.2419	0.00
10/01/2023	R213 On 02-February-23			Bond Future	10.33	85.7619	85.1652	85.7619	34,891.00
10/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
10/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	604	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1174	2	1	2	912.00
10/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	626	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	256	0	0	0	0.00
10/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8295	9	8	9	0.00
10/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	648	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	946	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	852	1	1	1	476.00
10/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	4	0	0	0	912.00
10/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1151	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	702	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1125	1	1	1	0.00
10/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1177	1	1	1	0.00
10/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5798	5	6	5	0.00
10/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1793	1	2	1	476.00
10/01/2023	R213 On 04-May-23			Bond Future	10.44	83.8694	83.2605	83.8694	0.00
10/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3032	3	3	3	0.00
10/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3004	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3060	3	3	3	0.00
10/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1624	1	2	1	0.00
10/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1659	1	2	1	0.00
10/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1641	1	2	1	0.00
10/01/2023	R213 On 03-August-23			Bond Future	10.53	85.5941	84.9723	85.5941	0.00
10/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5956	6	6	6	0.00
10/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5923	6	6	6	0.00
10/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5988	6	6	6	0.00
10/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1199	1	1	1	0.00
10/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1208	1	1	1	0.00
10/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1189	1	1	1	0.00
10/01/2023	R213 On 02-November-23			Bond Future	10.64	83.7640	83.1298	83.7640	0.00
10/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4414	5	4	5	0.00
10/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4386	5	4	5	0.00
10/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4441	5	4	5	0.00
10/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2304	2	2	2	0.00
10/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2335	2	2	2	0.00
10/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2319	2	2	2	0.00
10/01/2023	R213 On 01-February-24			Bond Future	10.75	85.4651	84.8181	85.4651	0.00
10/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5825	6	6	6	0.00
10/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5796	6	6	6	0.00
10/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5767	6	6	6	0.00
10/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1840	2	2	2	0.00
10/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1829	2	2	2	0.00
10/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1818	2	2	2	0.00
10/01/2023	R214 On 02-February-23			Bond Future	11.18	67.4470	66.8692	67.4470	71,030.00
10/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
10/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	26	0	0	0	0.00
10/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	474	1	0	1	2,300.00
10/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3447	4	3	4	0.00
10/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	864	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2589	3	3	3	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	660	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	889	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	816	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	840	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1396	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1427	1	1	1	0.00
10/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2040	2	2	2	0.00
10/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1662	1	2	1	0.00
10/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	356	0	0	0	0.00
10/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1364	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1334	1	1	1	0.00
10/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	191	0	0	0	0.00
10/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5143	5	5	5	0.00
10/01/2023	R214 On 02-February-23		Put	Bond Future	33131	33	33	33	0.00
10/01/2023	R214 On 04-May-23			Bond Future	11.28	65.4539	64.8644	65.4539	0.00
10/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2954	3	3	3	0.00
10/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2894	3	3	3	0.00
10/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2924	3	3	3	0.00
10/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2419	2	2	2	0.00
10/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2443	2	2	2	0.00
10/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2395	2	2	2	0.00
10/01/2023	R214 On 03-August-23			Bond Future	11.36	66.8000	66.1981	66.8000	0.00
10/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6104	7	6	7	0.00
10/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6036	6	6	6	0.00
10/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6070	7	6	7	0.00
10/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2062	2	2	2	0.00
10/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2077	2	2	2	0.00
10/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2047	2	2	2	0.00
10/01/2023	R214 On 02-November-23			Bond Future	11.46	64.8454	64.2314	64.8454	0.00
10/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4132	4	4	4	0.00
10/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4077	4	4	4	0.00
10/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4105	4	4	4	0.00
10/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4079	4	4	4	0.00

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10/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4105	4	4	4	0.00
10/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4054	4	4	4	0.00
10/01/2023	R214 On 01-February-24			Bond Future	11.55	66.1621	65.5357	66.1621	0.00
10/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6133	7	6	7	0.00
10/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6164	7	6	7	0.00
10/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6194	7	6	7	0.00
10/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3169	3	3	3	0.00
10/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3187	3	3	3	0.00
10/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3204	3	3	3	0.00
10/01/2023	R248 On 02-February-23			Bond Future	11.15	84.4538	83.7583	84.4538	248,081.00
10/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	68	0	0	0	0.00
10/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1088	1	1	1	0.00
10/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1119	1	1	1	0.00
10/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1217	2	1	2	0.00
10/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	911	1	1	1	2,900.00
10/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	3419	4	3	4	2,900.00
10/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3954	5	4	5	0.00
10/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1151	2	1	2	0.00
10/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1629	1	2	1	0.00
10/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1555	1	2	1	0.00
10/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	296	0	0	0	0.00
10/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	403	0	0	0	0.00
10/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1952	2	2	2	0.00
10/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1668	1	2	1	0.00
10/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1706	1	2	1	0.00
10/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5551	5	6	5	0.00
10/01/2023	R248 On 04-May-23			Bond Future	11.24	81.6289	80.9193	81.6289	11,095.00
10/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3672	4	4	4	0.00
10/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3634	4	4	4	0.00
10/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3709	4	4	4	0.00
10/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2999	3	3	3	0.00
10/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3059	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3029	3	3	3	0.00
10/01/2023	R248 On 03-August-23			Bond Future	11.33	83.2703	82.5457	83.2703	0.00
10/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7503	8	8	8	0.00
10/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7461	8	7	8	0.00
10/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7544	8	8	8	0.00
10/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2612	2	3	2	0.00
10/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2649	2	3	2	0.00
10/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2631	2	3	2	0.00
10/01/2023	R248 On 02-November-23			Bond Future	11.42	80.5244	79.7853	80.5244	13,000.00
10/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5473	6	5	6	0.00
10/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5438	6	5	6	0.00
10/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5403	6	5	6	0.00
10/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5033	5	5	5	0.00
10/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5094	5	5	5	0.00
10/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5063	5	5	5	0.00
10/01/2023	R248 On 01-February-24			Bond Future	11.51	82.1963	81.4423	82.1963	0.00
10/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7970	8	8	8	0.00
10/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7894	8	8	8	0.00
10/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7932	8	8	8	0.00
10/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3973	4	4	4	0.00
10/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3995	4	4	4	0.00
10/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3952	4	4	4	0.00