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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/03/2023 TO: 08/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	2025 On 04-May-23			Bond Future	169.10	169.2066	169.1002	169.2066	5,381.00
08/03/2023	2025 On 03-August-23			Bond Future	170.74	170.8492	170.7402	170.8492	214.00
08/03/2023	2025 On 02-November-23			Bond Future	174.23	174.3368	174.2253	174.3368	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
08/03/2023	2025 On 01-February-24			Bond Future	176.14	176.2494	176.1354	176.2494	0.00
08/03/2023	2025 On 02-May-24			Bond Future	179.70	179.8152	179.7001	179.8152	0.00
08/03/2023	2029 On 04-May-23			Bond Future	121.34	121.3332	121.3422	121.3332	2,115.00
08/03/2023	2029 On 03-August-23			Bond Future	123.76	123.7536	123.7624	123.7536	728.00
08/03/2023	2029 On 02-November-23			Bond Future	124.97	124.9597	124.9687	124.9597	0.00
08/03/2023	2029 On 01-February-24			Bond Future	127.61	127.6042	127.6128	127.6042	0.00
08/03/2023	2029 On 02-May-24			Bond Future	128.85	128.8355	128.8457	128.8355	0.00
08/03/2023	2030 On 04-May-23			Bond Future	10.23	91.6448	91.5016	91.6448	87,795.00
08/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	194	0	0	0	150.00
08/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7675	8	8	8	0.00
08/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9456	10	9	10	0.00
08/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9724	10	10	10	0.00
08/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2425	3	2	3	350.00
08/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6029	6	6	6	0.00
08/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2072	2	2	2	0.00
08/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	18	0	0	0	388.00
08/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	267	0	0	0	479.00
08/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	4939	5	5	5	0.00
08/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2011	2	2	2	0.00
08/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2041	2	2	2	0.00
08/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	382	0	0	0	388.00
08/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	714	1	1	1	1,080.00
08/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1713	2	2	2	479.00
08/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	851	1	1	1	0.00
08/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1726	2	2	2	0.00
08/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2395	2	2	2	0.00
08/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	698	1	1	1	0.00
08/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	711	1	1	1	0.00
08/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	144	0	0	0	150.00
08/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2785	3	3	3	0.00
08/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5549	5	6	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
08/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	3128	3	3	3	0.00
08/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	685	1	1	1	0.00
08/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	80	0	0	0	388.00
08/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	559	1	1	1	0.00
08/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	8	0	0	0	350.00
08/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	10	0	0	0	479.00
08/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	34	0	0	0	1,080.00
08/03/2023	2030 On 03-August-23			Bond Future	10.34	89.4438	89.2974	89.4438	11,931.00
08/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	4930	5	5	5	0.00
08/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9202	9	9	9	0.00
08/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10264	10	10	10	0.00
08/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	4897	5	5	5	0.00
08/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	4864	5	5	5	0.00
08/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2148	2	2	2	1,012.00
08/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2779	3	3	3	350.00
08/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1473	1	1	1	0.00
08/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	698	1	1	1	0.00
08/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	682	1	1	1	0.00
08/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	89	0	0	0	350.00
08/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	146	0	0	0	1,012.00
08/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1909	2	2	2	0.00
08/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	690	1	1	1	0.00
08/03/2023	2030 On 02-November-23			Bond Future	10.45	91.2490	91.0995	91.2490	0.00
08/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5511	6	6	6	0.00
08/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3351	3	3	3	0.00
08/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3299	3	3	3	0.00
08/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3325	3	3	3	0.00
08/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	965	1	1	1	800.00
08/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1691	2	2	2	800.00
08/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3308	3	3	3	0.00
08/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4751	5	5	5	0.00
08/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1847	2	2	2	0.00
08/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1861	2	2	2	0.00

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08/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1832	2	2	2	0.00
08/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	990	1	1	1	800.00
08/03/2023	2030 On 01-February-24			Bond Future	10.56	89.1547	89.0017	89.1547	0.00
08/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4820	5	5	5	0.00
08/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	6977	7	7	7	0.00
08/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1843	2	2	2	400.00
08/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4682	5	5	5	0.00
08/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4792	5	5	5	0.00
08/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1118	1	1	1	400.00
08/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	4848	5	5	5	0.00
08/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1614	2	2	2	1,360.00
08/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4189	4	4	4	0.00
08/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1628	2	2	2	0.00
08/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	996	1	1	1	400.00
08/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5217	5	5	5	0.00
08/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1650	2	2	2	0.00
08/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1695	2	2	2	1,360.00
08/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3833	4	4	4	0.00
08/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1639	2	2	2	0.00
08/03/2023	2030 On 02-May-24			Bond Future	10.69	90.9358	90.7804	90.9358	0.00
08/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1472	2	1	2	0.00
08/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1444	1	1	1	0.00
08/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1458	2	1	2	0.00
08/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4949	5	5	5	0.00
08/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4976	5	5	5	0.00
08/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4922	5	5	5	0.00
08/03/2023	2032 On 04-May-23			Bond Future	10.80	86.6987	86.5371	86.6987	183,021.00
08/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	65	0	0	0	6,500.00
08/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	151	0	0	0	730.00
08/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2058	2	2	2	0.00
08/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1650	2	2	2	0.00
08/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1680	2	2	2	0.00

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08/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	409	0	0	0	500.00
08/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	989	1	1	1	400.00
08/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	794	1	1	1	730.00
08/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	50	0	0	0	500.00
08/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3395	4	3	4	400.00
08/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12116	12	12	12	0.00
08/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1710	2	2	2	0.00
08/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1157	1	1	1	0.00
08/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2258	2	2	2	0.00
08/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	928	1	1	1	730.00
08/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1233	1	1	1	0.00
08/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	5	0	0	0	400.00
08/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	5054	5	5	5	0.00
08/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	2159	2	2	2	0.00
08/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1888	2	2	2	0.00
08/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2978	3	3	3	0.00
08/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1253	1	1	1	0.00
08/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1274	1	1	1	0.00
08/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	1027	1	1	1	13,000.00
08/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1696	2	2	2	500.00
08/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4161	4	4	4	0.00
08/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	540	1	1	1	0.00
08/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5313	5	5	5	0.00
08/03/2023	2032 On 03-August-23			Bond Future	10.91	88.4072	88.2420	88.4072	2,600.00
08/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5088	5	5	5	0.00
08/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5123	5	5	5	0.00
08/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5159	5	5	5	0.00
08/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5630	6	6	6	5,000.00
08/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	392	0	0	0	1,500.00
08/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1138	1	1	1	1,500.00
08/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4255	4	4	4	0.00
08/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7250	7	7	7	0.00
08/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	913	1	1	1	0.00

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08/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	1044	1	1	1	0.00
08/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	1055	1	1	1	0.00
08/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	1065	1	1	1	0.00
08/03/2023	2032 On 02-November-23			Bond Future	11.03	86.0316	85.8630	86.0316	28.00
08/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3594	4	4	4	0.00
08/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3566	4	4	4	0.00
08/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3622	4	4	4	0.00
08/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2617	3	3	3	0.00
08/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2656	3	3	3	0.00
08/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2636	3	3	3	0.00
08/03/2023	2032 On 01-February-24			Bond Future	11.14	87.8340	87.6615	87.8340	0.00
08/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5451	6	5	6	0.00
08/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	7960	8	8	8	0.00
08/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2545	3	3	3	1,200.00
08/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5389	6	5	6	0.00
08/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5420	6	5	6	0.00
08/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1298	1	1	1	1,200.00
08/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6874	7	7	7	0.00
08/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2198	2	2	2	0.00
08/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2212	2	2	2	0.00
08/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4373	4	4	4	0.00
08/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1329	1	1	1	1,200.00
08/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2184	2	2	2	0.00
08/03/2023	2032 On 02-May-24			Bond Future	11.28	85.4311	85.2557	85.4311	0.00
08/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2223	2	2	2	0.00
08/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2205	2	2	2	0.00
08/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2241	2	2	2	0.00
08/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5630	6	6	6	0.00
08/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5692	6	6	6	0.00
08/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5661	6	6	6	0.00
08/03/2023	2033 On 04-May-23			Bond Future	115.87	115.8629	115.8746	115.8629	1,540.00
08/03/2023	2033 On 03-August-23			Bond Future	118.19	118.1741	118.1857	118.1741	6,141.00

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08/03/2023	2033 On 02-November-23			Bond Future	119.19	119.1768	119.1886	119.1768	0.00
08/03/2023	2033 On 01-February-24			Bond Future	121.71	121.6987	121.7104	121.6987	0.00
08/03/2023	2033 On 02-May-24			Bond Future	122.73	122.7162	122.7294	122.7162	0.00
08/03/2023	2037 On 04-May-23			Bond Future	11.53	81.5210	81.6339	81.5210	63,444.00
08/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	639	1	1	1	400.00
08/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2637	3	3	3	400.00
08/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1225	1	1	1	0.00
08/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11333	11	11	11	0.00
08/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	521	1	1	1	703.00
08/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1177	1	1	1	0.00
08/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3243	3	3	3	0.00
08/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1201	1	1	1	0.00
08/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2480	3	2	3	0.00
08/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	26	0	0	0	400.00
08/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2515	3	3	3	0.00
08/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3963	4	4	4	0.00
08/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3593	4	4	4	0.00
08/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2445	3	2	3	0.00
08/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1214	1	1	1	0.00
08/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	931	1	1	1	703.00
08/03/2023	2037 On 03-August-23			Bond Future	11.66	78.8701	78.9848	78.8701	74,072.00
08/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4640	5	5	5	0.00
08/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	499	0	0	0	1,800.00
08/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1411	1	1	1	1,800.00
08/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4569	5	5	5	0.00
08/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4604	5	5	5	0.00
08/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1993	2	2	2	0.00
08/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2011	2	2	2	0.00
08/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5246	5	5	5	0.00
08/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8732	9	9	9	0.00
08/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1975	2	2	2	0.00
08/03/2023	2037 On 02-November-23			Bond Future	11.77	80.4620	80.5789	80.4620	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
08/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3150	3	3	3	0.00
08/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3177	3	3	3	0.00
08/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3205	3	3	3	0.00
08/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4398	4	4	4	0.00
08/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4369	4	4	4	0.00
08/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4340	4	4	4	0.00
08/03/2023	2037 On 01-February-24			Bond Future	11.89	77.8915	78.0106	77.8915	0.00
08/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5644	6	6	6	0.00
08/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5676	6	6	6	0.00
08/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5708	6	6	6	0.00
08/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3342	3	3	3	0.00
08/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3361	3	3	3	0.00
08/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3381	3	3	3	0.00
08/03/2023	2037 On 02-May-24			Bond Future	12.02	79.4468	79.5688	79.4468	0.00
08/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3069	3	3	3	0.00
08/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3113	3	3	3	0.00
08/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3091	3	3	3	0.00
08/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6291	6	6	6	0.00
08/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6326	6	6	6	0.00
08/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6257	6	6	6	0.00
08/03/2023	2038 On 04-May-23			Bond Future	129.18	128.8576	129.1814	128.8576	4,625.00
08/03/2023	2038 On 03-August-23			Bond Future	129.81	129.4788	129.8087	129.4788	0.00
08/03/2023	2038 On 02-November-23			Bond Future	132.46	132.1219	132.4583	132.1219	0.00
08/03/2023	2038 On 01-February-24			Bond Future	133.26	132.9192	133.2628	132.9192	0.00
08/03/2023	2038 On 02-May-24			Bond Future	135.96	135.6076	135.9591	135.6076	0.00
08/03/2023	2040 On 04-May-23			Bond Future	11.67	82.8148	82.9667	82.8148	53,616.00
08/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	24	0	0	0	388.00
08/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	203	0	0	0	486.00
08/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	369	0	0	0	388.00
08/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9992	10	10	10	0.00
08/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1416	1	1	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3393	3	3	3	0.00
08/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	502	0	1	0	684.00
08/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1260	1	1	1	0.00
08/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1234	1	1	1	0.00
08/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1285	1	1	1	0.00
08/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6728	7	7	7	0.00
08/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	308	0	0	0	388.00
08/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	89	0	0	0	486.00
08/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2775	3	3	3	0.00
08/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1093	1	1	1	684.00
08/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6326	6	6	6	0.00
08/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2852	3	3	3	0.00
08/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2813	3	3	3	0.00
08/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4592	5	5	5	0.00
08/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2590	3	3	3	0.00
08/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5195	5	5	5	0.00
08/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10150	10	10	10	0.00
08/03/2023	2040 On 03-August-23			Bond Future	11.79	79.9389	80.0934	79.9389	99,346.00
08/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4819	5	5	5	0.00
08/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4781	5	5	5	0.00
08/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4856	5	5	5	0.00
08/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2277	2	2	2	0.00
08/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2317	2	2	2	0.00
08/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2297	2	2	2	0.00
08/03/2023	2040 On 02-November-23			Bond Future	11.91	81.5524	81.7099	81.5524	0.00
08/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3214	3	3	3	0.00
08/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3186	3	3	3	0.00
08/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3158	3	3	3	0.00
08/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5142	5	5	5	0.00
08/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5075	5	5	5	0.00
08/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5109	5	5	5	0.00
08/03/2023	2040 On 01-February-24			Bond Future	12.02	78.7545	78.9150	78.7545	6.00
08/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5539	5	6	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
08/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5505	5	6	5	0.00
08/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5471	5	5	5	0.00
08/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3683	4	4	4	0.00
08/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3660	4	4	4	0.00
08/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3638	4	4	4	0.00
08/03/2023	2040 On 02-May-24			Bond Future	12.15	80.3268	80.4911	80.3268	0.00
08/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3284	3	3	3	0.00
08/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3258	3	3	3	0.00
08/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3233	3	3	3	0.00
08/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6425	7	6	7	0.00
08/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6497	7	6	7	0.00
08/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6461	7	6	7	0.00
08/03/2023	2044 On 04-May-23			Bond Future	11.77	78.9800	79.1003	78.9800	57,335.00
08/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	1057	1	1	1	0.00
08/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1938	2	2	2	0.00
08/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2821	3	3	3	0.00
08/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3837	4	4	4	0.00
08/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	1012	1	1	1	0.00
08/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	1035	1	1	1	0.00
08/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3232	3	3	3	0.00
08/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2038	2	2	2	4,423.00
08/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3275	3	3	3	0.00
08/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	932	1	1	1	1,798.00
08/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1393	1	1	1	4,423.00
08/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3189	3	3	3	0.00
08/03/2023	2044 On 03-August-23			Bond Future	11.89	76.1538	76.2762	76.1538	21,473.00
08/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4409	4	4	4	0.00
08/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	3010	3	3	3	0.00
08/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3815	4	4	4	0.00
08/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4373	4	4	4	0.00
08/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4338	4	4	4	0.00
08/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2762	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
08/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2739	3	3	3	0.00
08/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3131	3	3	3	4,754.00
08/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3851	4	4	4	3,076.00
08/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2716	3	3	3	0.00
08/03/2023	2044 On 02-November-23			Bond Future	12.00	77.6909	77.8156	77.6909	0.00
08/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2909	3	3	3	0.00
08/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2883	3	3	3	0.00
08/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2936	3	3	3	0.00
08/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5575	6	6	6	0.00
08/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5648	6	6	6	0.00
08/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5611	6	6	6	0.00
08/03/2023	2044 On 01-February-24			Bond Future	12.11	74.9373	75.0643	74.9373	0.00
08/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5178	5	5	5	0.00
08/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5145	5	5	5	0.00
08/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5211	5	5	5	0.00
08/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4139	4	4	4	0.00
08/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4189	4	4	4	0.00
08/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4164	4	4	4	0.00
08/03/2023	2044 On 02-May-24			Bond Future	12.23	76.4333	76.5634	76.4333	0.00
08/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3260	3	3	3	0.00
08/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3236	3	3	3	0.00
08/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3284	3	3	3	0.00
08/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6669	7	7	7	0.00
08/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6745	7	7	7	0.00
08/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6707	7	7	7	0.00
08/03/2023	2046 On 04-May-23			Bond Future	113.09	113.1676	113.0899	113.1676	17,308.00
08/03/2023	2046 On 03-August-23			Bond Future	115.35	115.4252	115.3457	115.4252	0.00
08/03/2023	2046 On 02-November-23			Bond Future	115.63	115.7071	115.6260	115.7071	0.00
08/03/2023	2046 On 01-February-24			Bond Future	118.07	118.1559	118.0727	118.1559	0.00
08/03/2023	2046 On 02-May-24			Bond Future	118.34	118.4238	118.3404	118.4238	0.00
08/03/2023	2050 On 04-May-23			Bond Future	115.56	115.4494	115.5643	115.4494	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	2050 On 03-August-23			Bond Future	115.70	115.5813	115.6983	115.5813	0.00
08/03/2023	2050 On 02-November-23			Bond Future	118.06	117.9407	118.0599	117.9407	0.00
08/03/2023	2050 On 01-February-24			Bond Future	118.33	118.2105	118.3323	118.2105	0.00
08/03/2023	2050 On 02-May-24			Bond Future	120.73	120.6013	120.7263	120.6013	0.00
08/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	AL37 On 04-May-23			Index Future	875.15	876.8420	875.1540	876.8420	0.00
08/03/2023	AL37 On 03-August-23			Index Future	892.40	894.1180	892.3960	894.1180	0.00
08/03/2023	AL37 On 02-November-23			Index Future	910.40	912.1590	910.4020	912.1590	0.00
08/03/2023	AL37 On 01-February-24			Index Future	929.46	931.2540	929.4580	931.2540	0.00
08/03/2023	AL37 On 02-May-24			Index Future	948.08	949.9090	948.0800	949.9090	0.00
08/03/2023	AL7T On 04-May-23			Index Future	1005.52	1006.4750	1005.5200	1006.4750	0.00
08/03/2023	AL7T On 03-August-23			Index Future	1025.33	1026.3060	1025.3300	1026.3060	0.00
08/03/2023	AL7T On 02-November-23			Index Future	1046.02	1047.0140	1046.0180	1047.0140	0.00
08/03/2023	AL7T On 01-February-24			Index Future	1067.91	1068.9320	1067.9130	1068.9320	0.00
08/03/2023	AL7T On 02-May-24			Index Future	1089.31	1090.3450	1089.3090	1090.3450	0.00
08/03/2023	ALBI On 04-May-23			Index Future	884.20	884.6620	884.2000	884.6620	100.00
08/03/2023	ALBI On 03-August-23			Index Future	901.62	902.0920	901.6200	902.0920	0.00
08/03/2023	ALBI On 02-November-23			Index Future	919.81	920.2940	919.8120	920.2940	0.00
08/03/2023	ALBI On 01-February-24			Index Future	939.07	939.5590	939.0660	939.5590	0.00
08/03/2023	ALBI On 02-May-24			Index Future	957.88	958.3810	957.8800	958.3810	0.00
08/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2023	ES33 On 04-May-23			Bond Future	12.08	74.3748	74.4238	74.3748	0.00
08/03/2023	ES33 On 03-August-23			Bond Future	12.24	75.8585	75.9082	75.8585	350.00
08/03/2023	ES33 On 02-November-23			Bond Future	12.39	73.6125	73.6631	73.6125	0.00
08/03/2023	ES33 On 01-February-24			Bond Future	12.55	75.1709	75.2224	75.1709	0.00
08/03/2023	ES33 On 02-May-24			Bond Future	12.72	72.8948	72.9478	72.8948	0.00
08/03/2023	ES42 On 04-May-23			Bond Future	12.44	71.7689	71.8525	71.7689	0.00
08/03/2023	ES42 On 03-August-23			Bond Future	12.58	73.2008	73.2858	73.2008	4,000.00
08/03/2023	ES42 On 02-November-23			Bond Future	12.72	70.4327	70.5193	70.4327	0.00
08/03/2023	ES42 On 01-February-24			Bond Future	12.85	71.9244	72.0126	71.9244	0.00
08/03/2023	ES42 On 02-May-24			Bond Future	13.01	69.1157	69.2062	69.1157	0.00
08/03/2023	GOVI On 04-May-23			GOVI	871.42	871.9050	871.4240	871.9050	840.00
08/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	185440	19	19	19	0.00
08/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	185540	19	19	19	0.00
08/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	185640	19	19	19	0.00
08/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 03-August-23			GOVI	888.59	889.0840	888.5920	889.0840	0.00
08/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	513620	52	51	52	0.00
08/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	513820	52	51	52	0.00
08/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	513720	52	51	52	0.00
08/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-November-23			GOVI	906.52	907.0240	906.5210	907.0240	0.00
08/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	207210	21	21	21	0.00
08/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	207110	21	21	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	207010	21	21	21	0.00
08/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 01-February-24			GOVI	925.50	926.0110	925.4970	926.0110	0.00
08/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	455170	46	46	46	0.00
08/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	455070	46	46	46	0.00
08/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	454970	46	45	46	0.00
08/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-May-24			GOVI	944.04	944.5620	944.0390	944.5620	0.00
08/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	69310	6	7	6	0.00
08/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	69410	6	7	6	0.00
08/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	69510	6	7	6	0.00
08/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2023	IGOV On 04-May-23			Index Future	326.46	326.4180	326.4590	326.4180	655.00
08/03/2023	IGOV On 03-August-23			Index Future	332.97	332.9280	332.9710	332.9280	0.00
08/03/2023	IGOV On 02-November-23			Index Future	339.77	339.7240	339.7670	339.7240	0.00
08/03/2023	IGOV On 01-February-24			Index Future	346.96	346.9120	346.9550	346.9120	0.00
08/03/2023	IGOV On 02-May-24			Index Future	353.98	353.9360	353.9810	353.9360	0.00
08/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.50	92.5250	92.5000	92.5250	0.00
08/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.82	92.2550	92.1850	92.2550	0.00
08/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.86	92.2300	92.1400	92.2300	0.00
08/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.03	92.1050	91.9750	92.1050	0.00
08/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.05	92.0900	91.9500	92.0900	0.00
08/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.12	92.0200	91.8800	92.0200	0.00
08/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.14	92.0100	91.8650	92.0100	75.00
08/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.13	92.0250	91.8750	92.0250	272.00
08/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.07	92.1050	91.9350	92.1050	0.00
08/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.94	92.2200	92.0600	92.2200	0.00
08/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.87	92.2900	92.1300	92.2900	68.00
08/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.80	92.3650	92.2000	92.3650	0.00
08/03/2023	R035 On 04-May-23			Bond Future	11.27	86.1509	86.2031	86.1509	162,540.00
08/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	28	0	0	0	388.00
08/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	223	0	0	0	491.00
08/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3964	4	4	4	0.00
08/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1604	2	2	2	0.00
08/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3671	4	4	4	0.00
08/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	334	0	0	0	770.00
08/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10026	10	10	10	0.00
08/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6629	7	7	7	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
08/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1548	2	2	2	0.00
08/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1576	2	2	2	0.00
08/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	387	0	0	0	388.00
08/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1159	1	1	1	770.00
08/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1465	1	1	1	491.00
08/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2460	3	2	3	0.00
08/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4377	4	4	4	0.00
08/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1918	2	2	2	0.00
08/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	213	0	0	0	388.00
08/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	49	0	0	0	491.00
08/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4630	5	5	5	0.00
08/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	738	1	1	1	1,035.00
08/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2067	2	2	2	0.00
08/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	652	1	1	1	770.00
08/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1977	2	2	2	0.00
08/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1948	2	2	2	0.00
08/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5322	5	5	5	0.00
08/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8770	9	9	9	0.00
08/03/2023	R035 On 03-August-23			Bond Future	11.39	87.8485	87.9014	87.8485	6,761.00
08/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5018	5	5	5	0.00
08/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5055	5	5	5	0.00
08/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5092	5	5	5	0.00
08/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1785	2	2	2	0.00
08/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1801	2	2	2	0.00
08/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1818	2	2	2	0.00
08/03/2023	R035 On 02-November-23			Bond Future	11.52	85.1171	85.1709	85.1171	67.00
08/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3452	3	3	3	0.00
08/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1581	2	2	2	400.00
08/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8349	8	8	8	0.00
08/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3396	3	3	3	0.00
08/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3424	3	3	3	0.00
08/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2630	3	3	3	400.00
08/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3950	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
08/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3978	4	4	4	0.00
08/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1440	1	1	1	400.00
08/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6716	7	7	7	0.00
08/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4844	5	5	5	0.00
08/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3923	4	4	4	0.00
08/03/2023	R035 On 01-February-24			Bond Future	11.63	86.9001	86.9547	86.9001	0.00
08/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10552	11	11	11	0.00
08/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6002	6	6	6	0.00
08/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6069	6	6	6	0.00
08/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2957	3	3	3	400.00
08/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6035	6	6	6	0.00
08/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1931	2	2	2	400.00
08/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7662	8	8	8	0.00
08/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5798	6	6	6	0.00
08/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3117	3	3	3	0.00
08/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3135	3	3	3	0.00
08/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3099	3	3	3	0.00
08/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1480	1	1	1	400.00
08/03/2023	R035 On 02-May-24			Bond Future	11.77	84.1312	84.1875	84.1312	0.00
08/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3101	3	3	3	0.00
08/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3056	3	3	3	0.00
08/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3078	3	3	3	0.00
08/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6148	6	6	6	0.00
08/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6181	6	6	6	0.00
08/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6115	6	6	6	0.00
08/03/2023	R186 On 04-May-23			Bond Future	8.63	109.9281	109.7019	109.9281	97,942.00
08/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	347	0	0	0	200.00
08/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1087	1	1	1	0.00
08/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1108	1	1	1	0.00
08/03/2023	R186 On 04-May-23		Call	Bond Future	9702	10	10	10	0.00
08/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1129	1	1	1	0.00
08/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	473	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
08/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	463	0	0	0	0.00
08/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	483	0	0	0	0.00
08/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1200	1	1	1	200.00
08/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
08/03/2023	R186 On 03-August-23			Bond Future	8.69	106.7899	106.5588	106.7899	0.00
08/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3426	4	3	4	0.00
08/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3378	4	3	4	0.00
08/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3402	4	3	4	0.00
08/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	335	0	0	0	0.00
08/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	339	0	0	0	0.00
08/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	331	0	0	0	0.00
08/03/2023	R186 On 02-November-23			Bond Future	8.73	108.9452	108.7092	108.9452	360.00
08/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	4884	5	5	5	0.00
08/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2654	3	3	3	0.00
08/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2635	3	3	3	0.00
08/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2674	3	3	3	0.00
08/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2198	2	2	2	1,715.00
08/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	846	1	1	1	0.00
08/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	861	1	1	1	0.00
08/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	854	1	1	1	0.00
08/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	1049	1	1	1	0.00
08/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	347	0	0	0	1,715.00
08/03/2023	R186 On 01-February-24			Bond Future	8.75	105.9208	105.6795	105.9208	0.00
08/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	2905	3	3	3	0.00
08/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	2869	3	3	3	0.00
08/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	2887	3	3	3	0.00
08/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	964	1	1	1	0.00
08/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	977	1	1	1	0.00
08/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	970	1	1	1	0.00
08/03/2023	R186 On 02-May-24			Bond Future	8.82	108.0374	107.7920	108.0374	0.00
08/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	763	1	1	1	0.00
08/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	771	1	1	1	0.00
08/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	780	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
08/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2715	3	3	3	0.00
08/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2730	3	3	3	0.00
08/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2746	3	3	3	0.00
08/03/2023	R197 On 04-May-23			Bond Future	335.86	335.8882	335.8590	335.8882	309.00
08/03/2023	R197 On 03-August-23			Bond Future	333.52	333.5509	333.5203	333.5509	0.00
08/03/2023	R197 On 02-November-23			Bond Future	340.33	340.3599	340.3281	340.3599	0.00
08/03/2023	R202 On 04-May-23			Bond Future	251.22	251.7375	251.2198	251.7375	4,960.00
08/03/2023	R202 On 03-August-23			Bond Future	251.43	251.9588	251.4301	251.9588	460.00
08/03/2023	R202 On 02-November-23			Bond Future	256.56	257.1021	256.5624	257.1021	0.00
08/03/2023	R202 On 01-February-24			Bond Future	257.07	257.6213	257.0702	257.6213	0.00
08/03/2023	R202 On 02-May-24			Bond Future	262.27	262.8320	262.2715	262.8320	0.00
08/03/2023	R209 On 04-May-23			Bond Future	11.31	66.7009	66.7461	66.7009	19,542.00
08/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	854	1	1	1	1,250.00
08/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2097	2	2	2	2,250.00
08/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5809	6	6	6	0.00
08/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1075	1	1	1	0.00
08/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	38	0	0	0	500.00
08/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	227	0	0	0	4,500.00
08/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1032	1	1	1	0.00
08/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1054	1	1	1	0.00
08/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2118	2	2	2	0.00
08/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2148	2	2	2	0.00
08/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4476	5	4	5	0.00
08/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1148	1	1	1	0.00
08/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7102	7	7	7	0.00
08/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2088	2	2	2	0.00
08/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	185	0	0	0	9,750.00
08/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2435	2	2	2	8,250.00
08/03/2023	R209 On 03-August-23			Bond Future	11.42	68.0153	68.0611	68.0153	1,690.00
08/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4177	4	4	4	0.00
08/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1102	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4114	4	4	4	0.00
08/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4145	4	4	4	0.00
08/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	374	0	0	0	1,800.00
08/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7936	8	8	8	0.00
08/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1612	2	2	2	0.00
08/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4787	5	5	5	0.00
08/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1642	2	2	2	0.00
08/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1627	2	2	2	0.00
08/03/2023	R209 On 02-November-23			Bond Future	11.52	66.2367	66.2832	66.2367	741.00
08/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2823	3	3	3	0.00
08/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2775	3	3	3	0.00
08/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2798	3	3	3	0.00
08/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3701	4	4	4	0.00
08/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3727	4	4	4	0.00
08/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3676	4	4	4	0.00
08/03/2023	R209 On 01-February-24			Bond Future	11.62	67.6243	67.6716	67.6243	0.00
08/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5155	5	5	5	0.00
08/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5183	5	5	5	0.00
08/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5212	5	5	5	0.00
08/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2798	3	3	3	0.00
08/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2815	3	3	3	0.00
08/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2832	3	3	3	0.00
08/03/2023	R209 On 02-May-24			Bond Future	11.74	65.8256	65.8743	65.8256	0.00
08/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2762	3	3	3	0.00
08/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2722	3	3	3	0.00
08/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2742	3	3	3	0.00
08/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5474	6	5	6	0.00
08/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5504	6	6	6	0.00
08/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5444	5	5	5	0.00
08/03/2023	R210 On 04-May-23			Bond Future	224.00	223.6803	224.0049	223.6803	386.00
08/03/2023	R210 On 03-August-23			Bond Future	228.47	228.1424	228.4727	228.1424	300.00
08/03/2023	R210 On 02-November-23			Bond Future	229.99	229.6550	229.9922	229.6550	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
08/03/2023	R210 On 01-February-24			Bond Future	234.86	234.5152	234.8586	234.5152	0.00
08/03/2023	R210 On 02-May-24			Bond Future	236.40	236.0427	236.3958	236.0427	0.00
08/03/2023	R213 On 04-May-23			Bond Future	10.59	82.6699	82.5460	82.6699	33,941.00
08/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1655	2	2	2	0.00
08/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1684	2	2	2	0.00
08/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1712	2	2	2	0.00
08/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	991	1	1	1	0.00
08/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	1007	1	1	1	0.00
08/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	1025	1	1	1	0.00
08/03/2023	R213 On 03-August-23			Bond Future	10.70	84.2989	84.1723	84.2989	0.00
08/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4756	5	5	5	0.00
08/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4789	5	5	5	0.00
08/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4821	5	5	5	0.00
08/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	831	1	1	1	0.00
08/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	823	1	1	1	0.00
08/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	840	1	1	1	0.00
08/03/2023	R213 On 02-November-23			Bond Future	10.82	82.4475	82.3181	82.4475	5,773.00
08/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3387	3	3	3	0.00
08/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3413	3	3	3	0.00
08/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3440	4	3	4	0.00
08/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2115	2	2	2	0.00
08/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2131	2	2	2	0.00
08/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2147	2	2	2	0.00
08/03/2023	R213 On 01-February-24			Bond Future	10.94	84.1744	84.0420	84.1744	0.00
08/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5029	5	5	5	0.00
08/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	4973	5	5	5	0.00
08/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5001	5	5	5	0.00
08/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1810	2	2	2	0.00
08/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1822	2	2	2	0.00
08/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1798	2	2	2	0.00
08/03/2023	R213 On 02-May-24			Bond Future	11.07	82.3036	82.1691	82.3036	0.00
08/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1795	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1811	2	2	2	0.00
08/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1826	2	2	2	0.00
08/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	5065	5	5	5	0.00
08/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	5092	5	5	5	0.00
08/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	5120	5	5	5	0.00
08/03/2023	R214 On 04-May-23			Bond Future	11.51	63.5232	63.5947	63.5232	22,780.00
08/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1285	1	1	1	0.00
08/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1261	1	1	1	0.00
08/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1238	1	1	1	0.00
08/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2056	2	2	2	0.00
08/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2026	2	2	2	0.00
08/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1997	2	2	2	0.00
08/03/2023	R214 On 03-August-23			Bond Future	11.62	64.7749	64.8476	64.7749	2,980.00
08/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4465	4	4	4	0.00
08/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4399	4	4	4	0.00
08/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4432	4	4	4	0.00
08/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1774	2	2	2	0.00
08/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1790	2	2	2	0.00
08/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1759	2	2	2	0.00
08/03/2023	R214 On 02-November-23			Bond Future	11.72	62.7832	62.8573	62.7832	0.00
08/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2748	3	3	3	0.00
08/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2796	3	3	3	0.00
08/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2772	3	3	3	0.00
08/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4120	4	4	4	0.00
08/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4149	4	4	4	0.00
08/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4092	4	4	4	0.00
08/03/2023	R214 On 01-February-24			Bond Future	11.82	64.0984	64.1738	64.0984	0.00
08/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4679	5	5	5	0.00
08/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4707	5	5	5	0.00
08/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4737	5	5	5	0.00
08/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3073	3	3	3	0.00
08/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3092	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
08/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3112	3	3	3	0.00
08/03/2023	R214 On 02-May-24			Bond Future	11.93	62.0795	62.1569	62.0795	0.00
08/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2961	3	3	3	0.00
08/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2939	3	3	3	0.00
08/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2916	3	3	3	0.00
08/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5316	5	5	5	0.00
08/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5286	5	5	5	0.00
08/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5256	5	5	5	0.00
08/03/2023	R248 On 04-May-23			Bond Future	11.63	78.3684	78.3913	78.3684	240,060.00
08/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1211	1	1	1	0.00
08/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1237	1	1	1	0.00
08/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	77	0	0	0	1,500.00
08/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	719	1	1	1	1,500.00
08/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1262	1	1	1	0.00
08/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3080	3	3	3	0.00
08/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8741	9	9	9	0.00
08/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3122	3	3	3	0.00
08/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4244	4	4	4	0.00
08/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3164	3	3	3	0.00
08/03/2023	R248 On 03-August-23			Bond Future	11.73	79.9126	79.9357	79.9126	0.00
08/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4832	5	5	5	0.00
08/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4794	5	5	5	0.00
08/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4870	5	5	5	0.00
08/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2548	3	3	3	0.00
08/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2592	3	3	3	0.00
08/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2570	3	3	3	0.00
08/03/2023	R248 On 02-November-23			Bond Future	11.84	77.0845	77.1080	77.0845	0.00
08/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3285	3	3	3	0.00
08/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3256	3	3	3	0.00
08/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3228	3	3	3	0.00
08/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5522	6	6	6	0.00
08/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5596	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5559	6	6	6	0.00
08/03/2023	R248 On 01-February-24			Bond Future	11.94	78.6994	78.7229	78.6994	13,000.00
08/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5541	6	6	6	0.00
08/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5506	6	6	6	0.00
08/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5472	5	5	5	0.00
08/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4293	4	4	4	0.00
08/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4267	4	4	4	0.00
08/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4242	4	4	4	0.00
08/03/2023	R248 On 02-May-24			Bond Future	12.06	75.8297	75.8543	75.8297	0.00
08/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3373	3	3	3	0.00
08/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3348	3	3	3	0.00
08/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3322	3	3	3	0.00
08/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7008	7	7	7	0.00
08/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7088	7	7	7	0.00
08/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7048	7	7	7	0.00