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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/06/2023 TO: 08/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	2025 On 03-August-23			Bond Future	171.28	171.2007	171.2773	171.2007	6,305.00
08/06/2023	2025 On 02-November-23			Bond Future	175.15	175.1145	175.1508	175.1145	0.00
08/06/2023	2025 On 01-February-24			Bond Future	177.46	177.4536	177.4576	177.4536	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
08/06/2023	2025 On 02-May-24			Bond Future	181.72	181.7568	181.7192	181.7568	0.00
08/06/2023	2025 On 01-August-24			Bond Future	184.05	184.0927	184.0520	184.0927	0.00
08/06/2023	2029 On 03-August-23			Bond Future	124.53	124.0478	124.5281	124.0478	2,275.00
08/06/2023	2029 On 02-November-23			Bond Future	126.01	125.5480	126.0089	125.5480	0.00
08/06/2023	2029 On 01-February-24			Bond Future	128.97	128.5189	128.9669	128.5189	0.00
08/06/2023	2029 On 02-May-24			Bond Future	130.69	130.2575	130.6862	130.2575	0.00
08/06/2023	2029 On 01-August-24			Bond Future	133.70	133.2607	133.6978	133.2607	0.00
08/06/2023	2030 On 03-August-23			Bond Future	10.88	86.6462	87.0069	86.6462	96,972.00
08/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2672	2	3	2	0.00
08/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	6878	7	7	7	0.00
08/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	503	0	1	0	1,012.00
08/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	895	1	1	1	350.00
08/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2612	2	3	2	0.00
08/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	7957	8	8	8	0.00
08/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2642	2	3	2	0.00
08/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	715	1	1	1	0.00
08/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	71	0	0	0	350.00
08/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	736	1	1	1	0.00
08/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1880	2	2	2	0.00
08/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	113	0	0	0	1,012.00
08/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2554	3	3	3	0.00
08/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	725	1	1	1	0.00
08/06/2023	2030 On 02-November-23			Bond Future	10.97	88.6066	88.9541	88.6066	312.00
08/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5771	5	6	5	0.00
08/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2581	2	3	2	500.00
08/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3714	3	4	3	0.00
08/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1944	2	2	2	0.00
08/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	681	1	1	1	500.00
08/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1580	1	2	1	500.00
08/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3341	3	3	3	0.00
08/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1905	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
08/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1924	2	2	2	0.00
08/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	841	1	1	1	800.00
08/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1227	1	1	1	500.00
08/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	472	0	0	0	800.00
08/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6404	7	6	7	0.00
08/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4603	5	5	5	0.00
08/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2591	3	3	3	0.00
08/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2612	3	3	3	0.00
08/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1516	2	2	2	500.00
08/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	710	1	1	1	500.00
08/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	3029	3	3	3	0.00
08/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	5217	6	5	6	0.00
08/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2569	3	3	3	0.00
08/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3635	4	4	4	0.00
08/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1338	1	1	1	800.00
08/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1990	2	2	2	0.00
08/06/2023	2030 On 01-February-24			Bond Future	11.05	86.6770	87.0158	86.6770	0.00
08/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4629	4	5	4	0.00
08/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5289	5	5	5	0.00
08/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4335	4	4	4	0.00
08/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3246	3	3	3	0.00
08/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3340	3	3	3	0.00
08/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3363	3	3	3	0.00
08/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1530	1	2	1	500.00
08/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1151	1	1	1	400.00
08/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	736	1	1	1	400.00
08/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	984	1	1	1	500.00
08/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3387	3	3	3	0.00
08/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4602	0	5	0	0.00
08/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1243	1	1	1	200.00
08/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2573	2	3	2	0.00
08/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1019	1	1	1	1,360.00
08/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1083	0	1	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5351	0	5	0	0.00
08/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6821	7	7	7	0.00
08/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5712	6	6	6	0.00
08/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5579	6	6	6	0.00
08/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4846	5	5	5	0.00
08/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1539	0	2	0	500.00
08/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2153	2	2	2	0.00
08/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1529	2	2	2	500.00
08/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1293	1	1	1	400.00
08/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5127	5	5	5	0.00
08/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4188	4	4	4	0.00
08/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2783	3	3	3	700.00
08/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2168	2	2	2	0.00
08/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2183	2	2	2	0.00
08/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2245	2	2	2	1,360.00
08/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1650	2	2	2	200.00
08/06/2023	2030 On 02-May-24			Bond Future	11.13	88.7608	89.0873	88.7608	0.00
08/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8209	8	8	8	0.00
08/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2960	3	3	3	500.00
08/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4874	5	5	5	0.00
08/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1395	1	1	1	1,000.00
08/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1067	1	1	1	0.00
08/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6040	6	6	6	0.00
08/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2037	2	2	2	500.00
08/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2377	2	2	2	1,080.00
08/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1049	1	1	1	0.00
08/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1058	1	1	1	0.00
08/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	923	1	1	1	1,000.00
08/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6765	7	7	7	0.00
08/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6242	6	6	6	0.00
08/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6274	7	6	7	0.00
08/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3577	4	4	4	0.00
08/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	4016	4	4	4	0.00

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08/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1444	1	1	1	1,080.00
08/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3007	3	3	3	0.00
08/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	6210	6	6	6	0.00
08/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	5199	5	5	5	0.00
08/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1863	2	2	2	1,000.00
08/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	927	1	1	1	500.00
08/06/2023	2030 On 01-August-24			Bond Future	11.24	86.7798	87.1131	86.7798	0.00
08/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1808	2	2	2	0.00
08/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1780	2	2	2	0.00
08/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1794	2	2	2	0.00
08/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5043	5	5	5	0.00
08/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5068	5	5	5	0.00
08/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	5019	5	5	5	0.00
08/06/2023	2032 On 03-August-23			Bond Future	11.46	85.1506	85.5858	85.1506	116,224.00
08/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1543	1	2	1	0.00
08/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3263	3	3	3	5,000.00
08/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2456	2	2	2	0.00
08/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2424	2	2	2	0.00
08/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1679	1	2	1	11,000.00
08/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	0	0	1,500.00
08/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	48	0	0	0	7,500.00
08/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3404	3	3	3	3,000.00
08/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2488	2	2	2	0.00
08/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2918	3	3	3	5,000.00
08/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1819	2	2	2	0.00
08/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1391	2	1	2	7,500.00
08/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	857	1	1	1	0.00
08/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1029	1	1	1	0.00
08/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	702	1	1	1	3,000.00
08/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5821	6	6	6	0.00
08/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9516	10	10	10	0.00
08/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1488	2	1	2	11,000.00

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08/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1058	1	1	1	0.00
08/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1043	1	1	1	0.00
08/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	744	1	1	1	0.00
08/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1591	2	2	2	7,500.00
08/06/2023	2032 On 02-November-23			Bond Future	11.56	82.9128	83.3372	82.9128	65,300.00
08/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4627	4	5	4	0.00
08/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1899	2	2	2	0.00
08/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1635	1	2	1	500.00
08/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1879	2	2	2	0.00
08/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1919	2	2	2	0.00
08/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	911	1	1	1	500.00
08/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3545	3	4	3	0.00
08/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1993	2	2	2	0.00
08/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3874	4	4	4	0.00
08/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5607	6	6	6	0.00
08/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3439	4	3	4	0.00
08/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3495	4	3	4	0.00
08/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3467	4	3	4	0.00
08/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1462	2	1	2	500.00
08/06/2023	2032 On 01-February-24			Bond Future	11.66	84.8565	85.2751	84.8565	0.00
08/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	5958	6	6	6	0.00
08/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3727	3	4	3	0.00
08/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1483	1	1	1	1,200.00
08/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5587	5	6	5	0.00
08/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6304	6	6	6	0.00
08/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3675	3	4	3	0.00
08/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3701	3	4	3	0.00
08/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1513	1	2	1	200.00
08/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2026	2	2	2	500.00
08/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3468	3	3	3	0.00
08/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	725	1	1	1	1,200.00
08/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1272	1	1	1	500.00
08/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8688	9	9	9	0.00

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08/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3038	3	3	3	200.00
08/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4655	5	5	5	0.00
08/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2865	3	3	3	0.00
08/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2884	3	3	3	0.00
08/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1593	2	2	2	500.00
08/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5698	6	6	6	0.00
08/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2847	3	3	3	0.00
08/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5630	6	6	6	0.00
08/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6319	7	6	7	0.00
08/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1713	2	2	2	1,200.00
08/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1854	2	2	2	200.00
08/06/2023	2032 On 02-May-24			Bond Future	11.74	82.7310	83.1400	82.7310	0.00
08/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8068	8	8	8	0.00
08/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2035	2	2	2	500.00
08/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2525	2	3	2	1,550.00
08/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1257	1	1	1	0.00
08/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1302	1	1	1	500.00
08/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1246	1	1	1	0.00
08/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6648	6	7	6	0.00
08/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7525	7	8	7	0.00
08/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1657	2	2	2	1,000.00
08/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1268	1	1	1	0.00
08/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1060	1	1	1	1,000.00
08/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1371	1	1	1	1,550.00
08/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6442	7	6	7	0.00
08/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7542	8	8	8	0.00
08/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6774	7	7	7	0.00
08/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5725	6	6	6	0.00
08/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1441	2	1	2	500.00
08/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6849	7	7	7	0.00
08/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6662	7	7	7	0.00
08/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6811	7	7	7	0.00
08/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4308	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
08/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	5020	5	5	5	0.00
08/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1302	1	1	1	1,550.00
08/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1703	2	2	2	1,000.00
08/06/2023	2032 On 01-August-24			Bond Future	11.86	84.6165	85.0346	84.6165	0.00
08/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2160	2	2	2	0.00
08/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2177	2	2	2	0.00
08/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2194	2	2	2	0.00
08/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5353	6	5	6	0.00
08/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5381	6	5	6	0.00
08/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5410	6	5	6	0.00
08/06/2023	2033 On 03-August-23			Bond Future	117.13	117.0842	117.1303	117.0842	7,227.00
08/06/2023	2033 On 02-November-23			Bond Future	118.35	118.3327	118.3513	118.3327	0.00
08/06/2023	2033 On 01-February-24			Bond Future	121.13	121.1329	121.1295	121.1329	0.00
08/06/2023	2033 On 02-May-24			Bond Future	122.57	122.5967	122.5651	122.5967	0.00
08/06/2023	2033 On 01-August-24			Bond Future	125.39	125.4233	125.3896	125.4233	0.00
08/06/2023	2037 On 03-August-23			Bond Future	12.26	75.3417	75.6651	75.3417	133,342.00
08/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	7	0	0	0	1,800.00
08/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1502	1	2	1	0.00
08/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	90	0	0	0	1,800.00
08/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1452	1	1	1	0.00
08/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1477	1	1	1	0.00
08/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2185	2	2	2	0.00
08/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2214	2	2	2	0.00
08/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7245	8	7	8	0.00
08/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2156	2	2	2	0.00
08/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11560	12	12	12	0.00
08/06/2023	2037 On 02-November-23			Bond Future	12.37	77.0465	77.3586	77.0465	0.00
08/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1163	1	1	1	0.00
08/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1148	1	1	1	0.00
08/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2056	2	2	2	750.00
08/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3385	3	3	3	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8168	8	8	8	0.00
08/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1180	1	1	1	0.00
08/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5616	6	6	6	0.00
08/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	820	1	1	1	750.00
08/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5575	6	6	6	0.00
08/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2612	3	3	3	0.00
08/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3919	4	4	4	0.00
08/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5535	6	6	6	0.00
08/06/2023	2037 On 01-February-24			Bond Future	12.47	74.5956	74.9005	74.5956	0.00
08/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8425	8	8	8	0.00
08/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3282	3	3	3	0.00
08/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3308	3	3	3	0.00
08/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2737	3	3	3	2,500.00
08/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3334	3	3	3	0.00
08/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5068	5	5	5	0.00
08/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2777	3	3	3	2,500.00
08/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1464	1	1	1	2,500.00
08/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4077	4	4	4	0.00
08/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4747	5	5	5	0.00
08/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4103	4	4	4	0.00
08/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4129	4	4	4	0.00
08/06/2023	2037 On 02-May-24			Bond Future	12.58	76.3892	76.6838	76.3892	0.00
08/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1578	2	2	2	0.00
08/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1591	2	2	2	0.00
08/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1605	2	2	2	0.00
08/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7720	8	8	8	0.00
08/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7677	8	8	8	0.00
08/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7634	8	8	8	0.00
08/06/2023	2037 On 01-August-24			Bond Future	12.70	73.8747	74.1756	73.8747	0.00
08/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2851	3	3	3	0.00
08/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2809	3	3	3	0.00
08/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2830	3	3	3	0.00
08/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5901	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
08/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5933	6	6	6	0.00
08/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5869	6	6	6	0.00
08/06/2023	2038 On 03-August-23			Bond Future	127.33	126.8295	127.3327	126.8295	3,022.00
08/06/2023	2038 On 02-November-23			Bond Future	130.21	129.7292	130.2124	129.7292	1,706.00
08/06/2023	2038 On 01-February-24			Bond Future	131.24	130.7688	131.2389	130.7688	0.00
08/06/2023	2038 On 02-May-24			Bond Future	134.39	133.9401	134.3908	133.9401	0.00
08/06/2023	2038 On 01-August-24			Bond Future	135.40	134.9406	135.4001	134.9406	21.00
08/06/2023	2040 On 03-August-23			Bond Future	12.43	76.1349	76.3632	76.1349	133,292.00
08/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1333	1	1	1	0.00
08/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1358	1	1	1	0.00
08/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1382	1	1	1	0.00
08/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2533	3	3	3	0.00
08/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2566	3	3	3	0.00
08/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2600	3	3	3	0.00
08/06/2023	2040 On 02-November-23			Bond Future	12.54	77.8576	78.0723	77.8576	0.00
08/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1404	1	1	1	128.00
08/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1064	1	1	1	0.00
08/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3384	3	3	3	128.00
08/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7023	7	7	7	0.00
08/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1049	1	1	1	0.00
08/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1034	1	1	1	0.00
08/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6656	7	7	7	0.00
08/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6563	7	7	7	0.00
08/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1313	1	1	1	128.00
08/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3059	3	3	3	0.00
08/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5682	6	6	6	0.00
08/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6609	7	7	7	0.00
08/06/2023	2040 On 01-February-24			Bond Future	12.64	75.1755	75.3805	75.1755	28.00
08/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3132	3	3	3	0.00
08/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3080	3	3	3	0.00
08/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3105	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
08/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4795	5	5	5	0.00
08/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4826	5	5	5	0.00
08/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4765	5	5	5	0.00
08/06/2023	2040 On 02-May-24			Bond Future	12.75	76.9831	77.1753	76.9831	0.00
08/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1751	2	2	2	0.00
08/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1721	2	2	2	0.00
08/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1736	2	2	2	0.00
08/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8208	8	8	8	0.00
08/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8301	8	8	8	0.00
08/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8255	8	8	8	0.00
08/06/2023	2040 On 01-August-24			Bond Future	12.87	74.2315	74.4277	74.2315	0.00
08/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3162	3	3	3	0.00
08/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3185	3	3	3	0.00
08/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3208	3	3	3	0.00
08/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6094	6	6	6	0.00
08/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6128	6	6	6	0.00
08/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6161	6	6	6	0.00
08/06/2023	2044 On 03-August-23			Bond Future	12.45	72.7173	72.9471	72.7173	84,728.00
08/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	486	0	0	0	4,553.00
08/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1213	1	1	1	0.00
08/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2098	2	2	2	0.00
08/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	863	1	1	1	0.00
08/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1190	1	1	1	0.00
08/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1168	1	1	1	0.00
08/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2922	3	3	3	0.00
08/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2885	3	3	3	0.00
08/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3508	4	4	4	4,754.00
08/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1841	2	2	2	9,106.00
08/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2849	3	3	3	0.00
08/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4656	5	5	5	3,076.00
08/06/2023	2044 On 02-November-23			Bond Future	12.56	74.3627	74.5798	74.3627	0.00
08/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	984	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
08/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	999	1	1	1	0.00
08/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1014	1	1	1	0.00
08/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6888	7	7	7	0.00
08/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6936	7	7	7	0.00
08/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6985	7	7	7	0.00
08/06/2023	2044 On 01-February-24			Bond Future	12.66	71.7238	71.9320	71.7238	0.00
08/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2950	3	3	3	0.00
08/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2975	3	3	3	0.00
08/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3001	3	3	3	0.00
08/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5062	5	5	5	0.00
08/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5094	5	5	5	0.00
08/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5126	5	5	5	0.00
08/06/2023	2044 On 02-May-24			Bond Future	12.75	73.4485	73.6447	73.4485	0.00
08/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2014	2	2	2	0.00
08/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2031	2	2	2	0.00
08/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2047	2	2	2	0.00
08/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8350	8	8	8	0.00
08/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8396	8	8	8	0.00
08/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8443	8	8	8	0.00
08/06/2023	2044 On 01-August-24			Bond Future	12.87	70.7414	70.9418	70.7414	0.00
08/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3465	3	3	3	0.00
08/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3419	3	3	3	0.00
08/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3442	3	3	3	0.00
08/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6655	7	7	7	0.00
08/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6689	7	7	7	0.00
08/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6620	6	7	6	0.00
08/06/2023	2046 On 03-August-23			Bond Future	113.71	111.8136	113.7070	111.8136	12,882.00
08/06/2023	2046 On 02-November-23			Bond Future	114.18	112.2714	114.1802	112.2714	4,626.00
08/06/2023	2046 On 01-February-24			Bond Future	116.86	114.9283	116.8608	114.9283	0.00
08/06/2023	2046 On 02-May-24			Bond Future	117.50	115.5502	117.5023	115.5502	0.00
08/06/2023	2046 On 01-August-24			Bond Future	120.21	118.2129	120.2089	118.2129	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
08/06/2023	2050 On 03-August-23			Bond Future	109.82	112.2865	109.8211	112.2865	10,740.00
08/06/2023	2050 On 02-November-23			Bond Future	112.30	114.8534	112.3046	114.8534	3,364.00
08/06/2023	2050 On 01-February-24			Bond Future	112.68	115.3120	112.6818	115.3120	0.00
08/06/2023	2050 On 02-May-24			Bond Future	115.39	118.1085	115.3880	118.1085	0.00
08/06/2023	2050 On 01-August-24			Bond Future	115.72	118.5051	115.7207	118.5051	0.00
08/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	AL37 On 03-August-23			Index Future	871.22	869.6130	871.2170	869.6130	0.00
08/06/2023	AL37 On 02-November-23			Index Future	890.71	889.2800	890.7070	889.2800	0.00
08/06/2023	AL37 On 01-February-24			Index Future	911.41	910.1160	911.4080	910.1160	0.00
08/06/2023	AL37 On 02-May-24			Index Future	933.09	931.9830	933.0920	931.9830	0.00
08/06/2023	AL37 On 01-August-24			Index Future	954.41	953.2890	954.4100	953.2890	0.00
08/06/2023	AL7T On 03-August-23			Index Future	992.25	987.5230	992.2540	987.5230	0.00
08/06/2023	AL7T On 02-November-23			Index Future	1014.45	1009.8570	1014.4510	1009.8570	0.00
08/06/2023	AL7T On 01-February-24			Index Future	1038.03	1033.5180	1038.0280	1033.5180	0.00
08/06/2023	AL7T On 02-May-24			Index Future	1062.72	1058.3500	1062.7240	1058.3500	0.00
08/06/2023	AL7T On 01-August-24			Index Future	1087.00	1082.5450	1087.0040	1082.5450	0.00
08/06/2023	ALBI On 03-August-23			Index Future	870.81	867.9610	870.8050	867.9610	106.00
08/06/2023	ALBI On 02-November-23			Index Future	890.29	887.5910	890.2860	887.5910	0.00
08/06/2023	ALBI On 01-February-24			Index Future	910.98	908.3870	910.9770	908.3870	0.00
08/06/2023	ALBI On 02-May-24			Index Future	932.65	930.2130	932.6500	930.2130	0.00
08/06/2023	ALBI On 01-August-24			Index Future	953.96	951.4780	953.9590	951.4780	0.00
08/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	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
08/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C333 On 15-September-33			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
08/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	ES33 On 03-August-23			Bond Future	12.81	73.0023	73.3159	73.0023	350.00
08/06/2023	ES33 On 02-November-23			Bond Future	12.96	70.8716	71.1749	70.8716	0.00
08/06/2023	ES33 On 01-February-24			Bond Future	13.10	72.5493	72.8463	72.5493	0.00
08/06/2023	ES33 On 02-May-24			Bond Future	13.23	70.5063	70.7939	70.5063	0.00
08/06/2023	ES33 On 01-August-24			Bond Future	13.39	72.1280	72.4220	72.1280	0.00
08/06/2023	ES42 On 03-August-23			Bond Future	13.16	70.0200	70.2511	70.0200	4,000.00
08/06/2023	ES42 On 02-November-23			Bond Future	13.29	67.3568	67.5761	67.3568	0.00
08/06/2023	ES42 On 01-February-24			Bond Future	13.42	68.9517	69.1636	68.9517	0.00
08/06/2023	ES42 On 02-May-24			Bond Future	13.54	66.3607	66.5615	66.3607	0.00
08/06/2023	ES42 On 01-August-24			Bond Future	13.69	67.8848	68.0905	67.8848	0.00
08/06/2023	GOVI On 03-August-23			GOVI	858.25	855.3980	858.2510	855.3980	836.00
08/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	210210	18	21	18	0.00
08/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	210410	18	21	18	0.00
08/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	210310	18	21	18	0.00
08/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23			GOVI	877.45	874.7450	877.4510	874.7450	0.00
08/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	83590	11	8	11	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
08/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	83690	11	8	11	0.00
08/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	83490	11	8	11	0.00
08/06/2023	GOVI On 01-February-24			GOVI	897.84	895.2400	897.8440	895.2400	0.00
08/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	178640	15	18	15	0.00
08/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	178540	15	18	15	0.00
08/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	178440	15	18	15	0.00
08/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24			GOVI	919.21	916.7500	919.2050	916.7500	0.00
08/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	317650	34	32	34	0.00
08/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	317750	34	32	34	0.00
08/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	317850	34	32	34	0.00
08/06/2023	GOVI On 01-August-24			GOVI	940.21	937.7070	940.2060	937.7070	0.00
08/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	31840	6	3	6	0.00
08/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	31740	6	3	6	0.00
08/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	31640	6	3	6	0.00
08/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2023	IGOV On 03-August-23			Index Future	327.11	327.0720	327.1110	327.0720	639.00
08/06/2023	IGOV On 02-November-23			Index Future	334.51	334.5480	334.5080	334.5480	16.00
08/06/2023	IGOV On 01-February-24			Index Future	342.36	342.4640	342.3600	342.4640	0.00
08/06/2023	IGOV On 02-May-24			Index Future	350.58	350.7680	350.5810	350.7680	0.00
08/06/2023	IGOV On 01-August-24			Index Future	358.66	358.8600	358.6640	358.8600	0.00
08/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
08/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
08/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.55	91.4400	91.4500	91.4400	0.00
08/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.87	91.1250	91.1350	91.1250	0.00
08/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.94	91.0600	91.0600	91.0600	0.00
08/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.00	90.9900	91.0000	90.9900	0.00
08/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.05	90.9500	90.9550	90.9500	0.00
08/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.09	90.9150	90.9150	90.9150	0.00
08/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.10	90.9350	90.9050	90.9350	0.00
08/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.96	91.0950	91.0400	91.0950	0.00
08/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.85	91.2300	91.1500	91.2300	0.00
08/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.67	91.4000	91.3300	91.4000	0.00
08/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.61	91.4700	91.3900	91.4700	0.00
08/06/2023	R035 On 03-August-23			Bond Future	11.99	84.2841	84.6611	84.2841	61,015.00
08/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1205	1	1	1	0.00
08/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1811	2	2	2	0.00
08/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1783	2	2	2	0.00
08/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1839	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
08/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3500	3	3	3	5,000.00
08/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1773	2	2	2	0.00
08/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1824	2	2	2	0.00
08/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1798	2	2	2	0.00
08/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	844	1	1	1	0.00
08/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2480	3	2	3	4,870.00
08/06/2023	R035 On 02-November-23			Bond Future	12.10	81.6785	82.0440	81.6785	109,778.00
08/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1376	1	1	1	0.00
08/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2001	2	2	2	750.00
08/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	440	0	0	0	400.00
08/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3322	3	3	3	750.00
08/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5323	5	5	5	0.00
08/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8073	8	8	8	0.00
08/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	909	1	1	1	400.00
08/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1340	1	1	1	0.00
08/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1358	1	1	1	0.00
08/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	5011	5	5	5	0.00
08/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	5049	5	5	5	0.00
08/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	808	1	1	1	750.00
08/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1541	2	2	2	400.00
08/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2593	3	3	3	0.00
08/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	6251	7	6	7	0.00
08/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8702	9	9	9	0.00
08/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3905	4	4	4	0.00
08/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4974	5	5	5	0.00
08/06/2023	R035 On 01-February-24			Bond Future	12.21	83.5930	83.9516	83.5930	0.00
08/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3648	3	4	3	0.00
08/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1369	1	1	1	400.00
08/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3593	3	4	3	0.00
08/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7697	7	8	7	0.00
08/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3621	3	4	3	0.00
08/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	809	1	1	1	400.00
08/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9543	10	10	10	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
08/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3705	4	4	4	0.00
08/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	7213	7	7	7	0.00
08/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3729	4	4	4	0.00
08/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1628	2	2	2	400.00
08/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3681	4	4	4	0.00
08/06/2023	R035 On 02-May-24			Bond Future	12.30	81.0844	81.4327	81.0844	0.00
08/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1623	2	2	2	0.00
08/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1609	2	2	2	0.00
08/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1595	2	2	2	0.00
08/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7475	8	7	8	0.00
08/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7433	8	7	8	0.00
08/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7392	8	7	8	0.00
08/06/2023	R035 On 01-August-24			Bond Future	12.42	82.9328	83.2888	82.9328	0.00
08/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2714	3	3	3	0.00
08/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2734	3	3	3	0.00
08/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2755	3	3	3	0.00
08/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5892	6	6	6	0.00
08/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5861	6	6	6	0.00
08/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5829	6	6	6	0.00
08/06/2023	R053 On 03-August-23			Bond Future	12.40	97.7240	97.9865	97.7240	0.00
08/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3843	4	4	4	0.00
08/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3889	4	4	4	0.00
08/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3936	4	4	4	0.00
08/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1655	2	2	2	0.00
08/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1680	2	2	2	0.00
08/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1704	2	2	2	0.00
08/06/2023	R053 On 02-November-23			Bond Future	12.51	94.0673	94.3122	94.0673	1,349.00
08/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5603	5	6	5	0.00
08/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5517	5	6	5	0.00
08/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5560	5	6	5	0.00
08/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3345	3	3	3	0.00
08/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3372	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
08/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3319	3	3	3	0.00
08/06/2023	R053 On 01-February-24			Bond Future	12.61	96.2727	96.5056	96.2727	0.00
08/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6615	7	7	7	0.00
08/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6532	6	7	6	0.00
08/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6573	7	7	7	0.00
08/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4269	4	4	4	0.00
08/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4323	4	4	4	0.00
08/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4296	4	4	4	0.00
08/06/2023	R053 On 02-May-24			Bond Future	12.70	92.7178	92.9342	92.7178	0.00
08/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7313	7	7	7	0.00
08/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7353	7	7	7	0.00
08/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7393	7	7	7	0.00
08/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5090	5	5	5	0.00
08/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5062	5	5	5	0.00
08/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5035	5	5	5	0.00
08/06/2023	R053 On 01-August-24			Bond Future	12.81	94.8294	95.0507	94.8294	0.00
08/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7957	8	8	8	0.00
08/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7917	8	8	8	0.00
08/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7878	8	8	8	0.00
08/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5692	6	6	6	0.00
08/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5664	6	6	6	0.00
08/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5637	6	6	6	0.00
08/06/2023	R186 On 03-August-23			Bond Future	9.54	104.0391	104.0599	104.0391	73,345.00
08/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1243	1	1	1	0.00
08/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1280	1	1	1	0.00
08/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1261	1	1	1	0.00
08/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	693	1	1	1	0.00
08/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	703	1	1	1	0.00
08/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	683	1	1	1	0.00
08/06/2023	R186 On 02-November-23			Bond Future	9.58	106.3922	106.3878	106.3922	14,654.00
08/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2870	3	3	3	0.00
08/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1140	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
08/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1152	1	1	1	0.00
08/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	876	1	1	1	1,715.00
08/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1165	1	1	1	0.00
08/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1659	2	2	2	0.00
08/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1673	2	2	2	0.00
08/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1688	2	2	2	0.00
08/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	654	1	1	1	1,715.00
08/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2048	2	2	2	0.00
08/06/2023	R186 On 01-February-24			Bond Future	9.60	103.5723	103.5483	103.5723	0.00
08/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1560	2	2	2	0.00
08/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1546	1	2	1	0.00
08/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1533	1	2	1	0.00
08/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1749	2	2	2	0.00
08/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1772	2	2	2	0.00
08/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1761	2	2	2	0.00
08/06/2023	R186 On 02-May-24			Bond Future	9.59	106.0619	106.0130	106.0619	0.00
08/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	407	0	0	0	0.00
08/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1998	2	2	2	2,030.00
08/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	403	0	0	0	0.00
08/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3022	3	3	3	0.00
08/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	412	0	0	0	0.00
08/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4126	4	4	4	0.00
08/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1667	2	2	2	0.00
08/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1168	1	1	1	2,030.00
08/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4165	4	4	4	0.00
08/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4146	4	4	4	0.00
08/06/2023	R186 On 01-August-24			Bond Future	9.62	103.1694	103.1189	103.1694	0.00
08/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	864	1	1	1	0.00
08/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	850	1	1	1	0.00
08/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	857	1	1	1	0.00
08/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2831	3	3	3	0.00
08/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2861	3	3	3	0.00
08/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2846	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
08/06/2023	R197 On 03-August-23			Bond Future	336.34	336.1458	336.3436	336.1458	44.00
08/06/2023	R197 On 02-November-23			Bond Future	343.95	343.8297	343.9495	343.8297	0.00
08/06/2023	R202 On 03-August-23			Bond Future	249.54	248.6944	249.5386	248.6944	5,336.00
08/06/2023	R202 On 02-November-23			Bond Future	255.18	254.3794	255.1815	254.3794	0.00
08/06/2023	R202 On 01-February-24			Bond Future	256.18	255.4082	256.1816	255.4082	0.00
08/06/2023	R202 On 02-May-24			Bond Future	262.33	261.6019	262.3341	261.6019	0.00
08/06/2023	R202 On 01-August-24			Bond Future	263.24	262.4900	263.2362	262.4900	0.00
08/06/2023	R209 On 03-August-23			Bond Future	12.04	64.7644	65.0936	64.7644	11,356.00
08/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	68	0	0	0	7,000.00
08/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1378	1	1	1	0.00
08/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	308	0	0	0	7,000.00
08/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	0	0	1,800.00
08/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	58	0	0	0	1,800.00
08/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1494	1	1	1	0.00
08/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1333	1	1	1	0.00
08/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1355	1	1	1	0.00
08/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1662	2	2	2	1,750.00
08/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	4109	4	4	4	0.00
08/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1780	2	2	2	0.00
08/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10533	11	11	11	0.00
08/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1829	2	2	2	0.00
08/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1804	2	2	2	0.00
08/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6455	7	6	7	0.00
08/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6710	7	7	7	0.00
08/06/2023	R209 On 02-November-23			Bond Future	12.13	63.0750	63.3958	63.0750	497.00
08/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1032	1	1	1	0.00
08/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1018	1	1	1	0.00
08/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1004	1	1	1	0.00
08/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4843	5	5	5	0.00
08/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4808	5	5	5	0.00
08/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4772	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
08/06/2023	R209 On 01-February-24			Bond Future	12.23	64.5536	64.8700	64.5536	0.00
08/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2991	3	3	3	0.00
08/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2968	3	3	3	0.00
08/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3015	3	3	3	0.00
08/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3402	3	3	3	0.00
08/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3424	4	3	4	0.00
08/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3447	4	3	4	0.00
08/06/2023	R209 On 02-May-24			Bond Future	12.31	62.9498	63.2588	62.9498	0.00
08/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1378	1	1	1	0.00
08/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1366	1	1	1	0.00
08/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1354	1	1	1	0.00
08/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6752	7	7	7	0.00
08/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6714	7	7	7	0.00
08/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6676	7	7	7	0.00
08/06/2023	R209 On 01-August-24			Bond Future	12.42	64.3845	64.7004	64.3845	0.00
08/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2385	2	2	2	0.00
08/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2367	2	2	2	0.00
08/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2403	2	2	2	0.00
08/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5204	5	5	5	0.00
08/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5233	5	5	5	0.00
08/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5262	5	5	5	0.00
08/06/2023	R210 On 03-August-23			Bond Future	228.70	228.6196	228.7048	228.6196	421.00
08/06/2023	R210 On 02-November-23			Bond Future	230.70	230.6647	230.6961	230.6647	0.00
08/06/2023	R210 On 01-February-24			Bond Future	236.11	236.1233	236.1119	236.1233	0.00
08/06/2023	R210 On 02-May-24			Bond Future	238.50	238.5670	238.5000	238.5670	0.00
08/06/2023	R210 On 01-August-24			Bond Future	244.00	244.0664	243.9953	244.0664	0.00
08/06/2023	R213 On 03-August-23			Bond Future	11.25	81.3853	81.7778	81.3853	23,712.00
08/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2414	2	2	2	0.00
08/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2444	2	2	2	0.00
08/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2474	2	2	2	0.00
08/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	882	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
08/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	870	1	1	1	0.00
08/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	894	1	1	1	0.00
08/06/2023	R213 On 02-November-23			Bond Future	11.35	79.6674	80.0493	79.6674	8,263.00
08/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2533	2	3	2	750.00
08/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1857	2	2	2	0.00
08/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6107	6	6	6	0.00
08/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1837	2	2	2	0.00
08/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1876	2	2	2	0.00
08/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1534	1	2	1	750.00
08/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3291	4	3	4	0.00
08/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2819	3	3	3	0.00
08/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2866	3	3	3	0.00
08/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	706	1	1	1	750.00
08/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2843	3	3	3	0.00
08/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2170	2	2	2	0.00
08/06/2023	R213 On 01-February-24			Bond Future	11.45	81.5346	81.9103	81.5346	0.00
08/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3471	3	3	3	0.00
08/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3423	3	3	3	0.00
08/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3447	3	3	3	0.00
08/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2388	3	2	3	0.00
08/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2404	3	2	3	0.00
08/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2372	3	2	3	0.00
08/06/2023	R213 On 02-May-24			Bond Future	11.53	79.9309	80.2969	79.9309	0.00
08/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1125	1	1	1	0.00
08/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1134	1	1	1	0.00
08/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1144	1	1	1	0.00
08/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6255	7	6	7	0.00
08/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6288	7	6	7	0.00
08/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6322	7	6	7	0.00
08/06/2023	R213 On 01-August-24			Bond Future	11.64	81.7540	82.1280	81.7540	0.00
08/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1969	2	2	2	0.00
08/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1939	2	2	2	0.00
08/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1954	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
08/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	5005	5	5	5	0.00
08/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	5030	5	5	5	0.00
08/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4979	5	5	5	0.00
08/06/2023	R214 On 03-August-23			Bond Future	12.29	61.3063	61.5220	61.3063	20,176.00
08/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1325	1	1	1	0.00
08/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1281	1	1	1	0.00
08/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1303	1	1	1	0.00
08/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1971	2	2	2	0.00
08/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1997	2	2	2	0.00
08/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1945	2	2	2	0.00
08/06/2023	R214 On 02-November-23			Bond Future	12.39	59.3885	59.5945	59.3885	20.00
08/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	867	1	1	1	0.00
08/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	890	1	1	1	0.00
08/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	878	1	1	1	0.00
08/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5490	6	5	6	0.00
08/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5531	6	6	6	0.00
08/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5449	6	5	6	0.00
08/06/2023	R214 On 01-February-24			Bond Future	12.48	60.7806	60.9802	60.7806	0.00
08/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2532	2	3	2	0.00
08/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2554	2	3	2	0.00
08/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2576	2	3	2	0.00
08/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4106	4	4	4	0.00
08/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4133	4	4	4	0.00
08/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4159	4	4	4	0.00
08/06/2023	R214 On 02-May-24			Bond Future	12.57	58.9326	59.1232	58.9326	0.00
08/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1549	1	2	1	0.00
08/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1523	1	2	1	0.00
08/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1536	1	2	1	0.00
08/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6917	7	7	7	0.00
08/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6956	7	7	7	0.00
08/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6877	7	7	7	0.00
08/06/2023	R214 On 01-August-24			Bond Future	12.67	60.2761	60.4708	60.2761	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
08/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2807	3	3	3	0.00
08/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2827	3	3	3	0.00
08/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2847	3	3	3	0.00
08/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5118	5	5	5	0.00
08/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5146	5	5	5	0.00
08/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5174	5	5	5	0.00
08/06/2023	R248 On 03-August-23			Bond Future	12.38	75.7783	76.0415	75.7783	240,273.00
08/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1219	1	1	1	0.00
08/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1242	1	1	1	0.00
08/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1761	2	2	2	1,100.00
08/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5069	5	5	5	0.00
08/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	663	1	1	1	1,100.00
08/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1265	1	1	1	0.00
08/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2837	3	3	3	0.00
08/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4135	4	4	4	0.00
08/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	588	1	1	1	1,100.00
08/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2210	2	2	2	0.00
08/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2874	3	3	3	0.00
08/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2911	3	3	3	0.00
08/06/2023	R248 On 02-November-23			Bond Future	12.48	73.0439	73.2952	73.0439	11,069.00
08/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1568	1	2	1	220.00
08/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1020	1	1	1	0.00
08/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3363	3	3	3	220.00
08/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7237	7	7	7	0.00
08/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	993	1	1	1	0.00
08/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1007	1	1	1	0.00
08/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7070	7	7	7	0.00
08/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1346	1	1	1	220.00
08/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7174	7	7	7	0.00
08/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7122	7	7	7	0.00
08/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5631	6	6	6	0.00
08/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3254	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
08/06/2023	R248 On 01-February-24			Bond Future	12.58	74.7561	74.9994	74.7561	0.00
08/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2913	3	3	3	0.00
08/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2863	3	3	3	0.00
08/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2888	3	3	3	0.00
08/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5373	5	5	5	0.00
08/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5408	6	5	6	0.00
08/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5338	5	5	5	0.00
08/06/2023	R248 On 02-May-24			Bond Future	12.67	72.0988	72.3311	72.0988	13,000.00
08/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1942	2	2	2	0.00
08/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1911	2	2	2	0.00
08/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1927	2	2	2	0.00
08/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9101	9	9	9	0.00
08/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9200	9	9	9	0.00
08/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9150	9	9	9	0.00
08/06/2023	R248 On 01-August-24			Bond Future	12.77	73.7419	73.9793	73.7419	0.00
08/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3907	3	4	3	0.00
08/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3856	3	4	3	0.00
08/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3881	3	4	3	0.00
08/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6482	6	6	6	0.00
08/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6515	6	7	6	0.00
08/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6450	6	6	6	0.00