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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/12/2023 TO: 07/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	2025 On 01-February-24			Bond Future	175.59	175.5561	175.5898	175.5561	11,910.00
07/12/2023	2025 On 02-May-24			Bond Future	179.51	179.4746	179.5091	179.4746	0.00
07/12/2023	2025 On 01-August-24			Bond Future	181.64	181.6028	181.6384	181.6028	0.00
07/12/2023	2025 On 07-November-24			Bond Future	185.93	185.8888	185.9260	185.8888	75.00
07/12/2023	2029 On 01-February-24			Bond Future	128.39	128.4784	128.3941	128.4784	7,360.00
07/12/2023	2029 On 02-May-24			Bond Future	129.88	129.9706	129.8844	129.9706	0.00
07/12/2023	2029 On 01-August-24			Bond Future	132.76	132.8518	132.7640	132.8518	0.00
07/12/2023	2029 On 07-November-24			Bond Future	134.49	134.5760	134.4865	134.5760	66.00
07/12/2023	2029 On 06-February-25			Bond Future	137.34	137.4283	137.3375	137.4283	0.00
07/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4938	5	5	5	0.00
07/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	2030 On 01-February-24			Bond Future	10.00	91.2515	91.2975	91.2515	77,761.00
07/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5562	6	6	6	0.00
07/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5598	6	6	6	0.00
07/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5525	5	6	5	0.00
07/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5377	5	5	5	0.00
07/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1004	1	1	1	1,360.00
07/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	409	0	0	0	400.00
07/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1321	1	1	1	400.00
07/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8293	8	8	8	0.00
07/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2200	2	2	2	500.00
07/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7411	7	7	7	0.00
07/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	922	1	1	1	500.00
07/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1549	2	2	2	200.00
07/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4249	4	4	4	0.00
07/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7005	7	7	7	0.00
07/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7374	7	7	7	0.00
07/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1157	1	1	1	500.00
07/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	31	0	0	0	500.00
07/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1143	1	1	1	0.00
07/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	38	0	0	0	200.00
07/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	178	0	0	0	700.00
07/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	870	1	1	1	0.00
07/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	576	1	1	1	0.00
07/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	30	0	0	0	500.00
07/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1368	1	1	1	0.00
07/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	17	0	0	0	400.00
07/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1016	1	1	1	0.00
07/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2212	2	2	2	0.00
07/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	94	0	0	0	1,360.00
07/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1283	1	1	1	0.00
07/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	87	0	0	0	0.00
07/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	83	0	0	0	0.00
07/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	85	0	0	0	0.00
07/12/2023	2030 On 02-May-24			Bond Future	10.06	93.2661	93.3132	93.2661	19,737.00
07/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1191	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3885	4	4	4	1,080.00
07/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8948	9	9	9	0.00
07/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2149	2	2	2	1,000.00
07/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7481	7	7	7	0.00
07/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1458	1	1	1	0.00
07/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1476	1	1	1	0.00
07/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1440	1	1	1	0.00
07/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3314	3	3	3	500.00
07/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4796	5	5	5	500.00
07/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11539	11	12	11	0.00
07/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	32	0	0	0	500.00
07/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	616	1	1	1	0.00
07/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1067	1	1	1	0.00
07/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2439	2	2	2	0.00
07/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2393	2	2	2	0.00
07/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2416	2	2	2	0.00
07/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	244	0	0	0	1,000.00
07/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	125	0	0	0	1,080.00
07/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	859	1	1	1	0.00
07/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1727	2	2	2	0.00
07/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2807	3	3	3	0.00
07/12/2023	2030 On 01-August-24			Bond Future	10.12	91.3060	91.3542	91.3060	0.00
07/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2890	3	3	3	0.00
07/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2913	3	3	3	0.00
07/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2867	3	3	3	0.00
07/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1914	2	2	2	0.00
07/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1883	2	2	2	0.00
07/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1898	2	2	2	0.00
07/12/2023	2030 On 07-November-24			Bond Future	10.20	93.4359	93.4857	93.4359	1,652.00
07/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3862	4	4	4	0.00
07/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3887	4	4	4	0.00
07/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3838	4	4	4	0.00
07/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1856	2	2	2	0.00
07/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1832	2	2	2	0.00
07/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1844	2	2	2	0.00

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07/12/2023	2030 On 06-February-25			Bond Future	10.31	91.3821	91.4334	91.3821	0.00
07/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3664	4	4	4	0.00
07/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2337	2	2	2	0.00
07/12/2023	2032 On 01-February-24			Bond Future	10.84	89.0074	89.0866	89.0074	88,338.00
07/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4860	5	5	5	0.00
07/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4819	5	5	5	0.00
07/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4901	5	5	5	0.00
07/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1469	1	1	1	8,500.00
07/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5519	5	6	5	0.00
07/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	97	0	0	0	1,200.00
07/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1103	1	1	1	1,200.00
07/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	8102	8	8	8	0.00
07/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	735	1	1	1	500.00
07/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2042	2	2	2	500.00
07/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8559	8	9	8	0.00
07/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7602	8	8	8	0.00
07/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1152	1	1	1	200.00
07/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4494	4	4	4	0.00
07/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3700	4	4	4	0.00
07/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2869	3	3	3	0.00
07/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2942	3	3	3	0.00
07/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	538	1	1	1	8,500.00
07/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	558	1	1	1	17,000.00
07/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	370	0	0	0	8,500.00
07/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	253	0	0	0	200.00
07/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1458	2	1	2	0.00
07/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	58	0	0	0	200.00
07/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	37	0	0	0	500.00
07/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	860	1	1	1	0.00
07/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1969	2	2	2	0.00
07/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	45	0	0	0	1,200.00
07/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1506	2	2	2	0.00
07/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4248	4	4	4	0.00
07/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	156	0	0	0	0.00

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07/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1194	1	1	1	0.00
07/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	209	0	0	0	0.00
07/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	217	0	0	0	0.00
07/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	213	0	0	0	0.00
07/12/2023	2032 On 02-May-24			Bond Future	10.93	86.8105	86.8914	86.8105	61,830.00
07/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2188	2	2	2	1,000.00
07/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	9011	9	9	9	0.00
07/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1187	1	1	1	1,000.00
07/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1596	2	2	2	500.00
07/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2779	3	3	3	500.00
07/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	10055	10	10	10	0.00
07/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3529	3	4	3	1,550.00
07/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10687	11	11	11	0.00
07/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1518	1	2	1	0.00
07/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1499	1	1	1	0.00
07/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1537	2	2	2	0.00
07/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1717	2	2	2	1,550.00
07/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3114	3	3	3	0.00
07/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5025	5	5	5	0.00
07/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1557	2	2	2	500.00
07/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	982	1	1	1	500.00
07/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1790	2	2	2	500.00
07/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3262	3	3	3	0.00
07/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3291	3	3	3	0.00
07/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3350	3	3	3	0.00
07/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3320	3	3	3	0.00
07/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	171	0	0	0	1,550.00
07/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1560	2	2	2	0.00
07/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3037	3	3	3	0.00
07/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	219	0	0	0	500.00
07/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2012	2	2	2	0.00
07/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3205	3	3	3	0.00
07/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2504	3	3	3	0.00
07/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	314	0	0	0	1,000.00
07/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3917	4	4	4	0.00

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07/12/2023	2032 On 01-August-24			Bond Future	11.02	88.7139	88.7969	88.7139	0.00
07/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3249	3	3	3	0.00
07/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3223	3	3	3	0.00
07/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3275	3	3	3	0.00
07/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2671	3	3	3	0.00
07/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2711	3	3	3	0.00
07/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2691	3	3	3	0.00
07/12/2023	2032 On 07-November-24			Bond Future	11.13	86.6169	86.7021	86.6169	1,526.00
07/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9931	10	10	10	0.00
07/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4404	4	4	4	1,615.00
07/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3956	4	4	4	0.00
07/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3929	4	4	4	0.00
07/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3983	4	4	4	0.00
07/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2398	2	2	2	0.00
07/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2431	2	2	2	0.00
07/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2414	2	2	2	0.00
07/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	655	1	1	1	1,615.00
07/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2166	2	2	2	0.00
07/12/2023	2032 On 06-February-25			Bond Future	11.26	88.4283	88.5157	88.4283	0.00
07/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4566	5	5	5	0.00
07/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2598	3	3	3	0.00
07/12/2023	2033 On 01-February-24			Bond Future	122.01	122.2009	122.0137	122.2009	8,052.00
07/12/2023	2033 On 02-May-24			Bond Future	123.27	123.4568	123.2654	123.4568	0.00
07/12/2023	2033 On 01-August-24			Bond Future	126.00	126.1938	125.9985	126.1938	0.00
07/12/2023	2033 On 07-November-24			Bond Future	127.46	127.6629	127.4632	127.6629	0.00
07/12/2023	2033 On 06-February-25			Bond Future	130.17	130.3687	130.1655	130.3687	0.00
07/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5225	5	5	5	0.00
07/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/12/2023	2037 On 01-February-24			Bond Future	12.02	77.2092	77.2709	77.2092	135,214.00
07/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2627	3	3	3	0.00
07/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2662	3	3	3	0.00
07/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2592	3	3	3	0.00
07/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9383	9	9	9	0.00
07/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5023	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
07/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1879	2	2	2	2,500.00
07/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	361	0	0	0	2,500.00
07/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1518	2	2	2	0.00
07/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	51	0	0	0	2,500.00
07/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1069	1	1	1	0.00
07/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1034	1	1	1	0.00
07/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1052	1	1	1	0.00
07/12/2023	2037 On 02-May-24			Bond Future	12.13	78.9139	78.9769	78.9139	0.00
07/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1183	1	1	1	0.00
07/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1200	1	1	1	0.00
07/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1166	1	1	1	0.00
07/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5016	5	5	5	0.00
07/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4936	5	5	5	0.00
07/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4976	5	5	5	0.00
07/12/2023	2037 On 01-August-24			Bond Future	12.25	76.3884	76.4531	76.3884	0.00
07/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8706	9	9	9	0.00
07/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6382	6	6	6	0.00
07/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3051	3	3	3	0.00
07/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3077	3	3	3	1,383.00
07/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3025	3	3	3	0.00
07/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3871	4	4	4	0.00
07/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3818	4	4	4	0.00
07/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3844	4	4	4	0.00
07/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1819	2	2	2	1,383.00
07/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1151	1	1	1	1,383.00
07/12/2023	2037 On 07-November-24			Bond Future	12.38	78.1695	78.2359	78.1695	9,175.00
07/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4646	5	5	5	0.00
07/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4675	5	5	5	0.00
07/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4617	5	5	5	0.00
07/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3674	4	4	4	0.00
07/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3633	4	4	4	0.00
07/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3654	4	4	4	0.00
07/12/2023	2037 On 06-February-25			Bond Future	12.53	75.5440	75.6122	75.5440	0.00
07/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5022	5	5	5	0.00
07/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3870	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
07/12/2023	2038 On 01-February-24			Bond Future	130.99	130.6782	130.9929	130.6782	3,549.00
07/12/2023	2038 On 02-May-24			Bond Future	133.92	133.5949	133.9168	133.5949	1,706.00
07/12/2023	2038 On 01-August-24			Bond Future	134.80	134.4745	134.8037	134.4745	0.00
07/12/2023	2038 On 07-November-24			Bond Future	137.98	137.6475	137.9850	137.6475	0.00
07/12/2023	2038 On 06-February-25			Bond Future	138.78	138.4325	138.7773	138.4325	0.00
07/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3547	3	4	3	0.00
07/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/12/2023	2040 On 01-February-24			Bond Future	12.33	77.2016	77.1510	77.2016	126,582.00
07/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1727	2	2	2	0.00
07/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3862	4	4	4	0.00
07/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8262	8	8	8	0.00
07/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1846	2	2	2	0.00
07/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1816	2	2	2	0.00
07/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1876	2	2	2	0.00
07/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1739	2	2	2	0.00
07/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1791	2	2	2	0.00
07/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1765	2	2	2	0.00
07/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	118	0	0	0	0.00
07/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	721	1	1	1	0.00
07/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1872	2	2	2	0.00
07/12/2023	2040 On 02-May-24			Bond Future	12.44	78.9060	78.8543	78.9060	0.00
07/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1047	1	1	1	0.00
07/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1031	1	1	1	0.00
07/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1063	1	1	1	0.00
07/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5842	6	6	6	0.00
07/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5932	6	6	6	0.00
07/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5887	6	6	6	0.00
07/12/2023	2040 On 01-August-24			Bond Future	12.56	76.1300	76.0774	76.1300	0.00
07/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3054	3	3	3	0.00
07/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3027	3	3	3	0.00
07/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3081	3	3	3	0.00
07/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4318	4	4	4	0.00
07/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4377	4	4	4	0.00
07/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4348	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
07/12/2023	2040 On 07-November-24			Bond Future	12.70	77.9048	77.8512	77.9048	8,697.00
07/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4785	5	5	5	0.00
07/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4755	5	5	5	0.00
07/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4815	5	5	5	0.00
07/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3962	4	4	4	0.00
07/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4008	4	4	4	0.00
07/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3985	4	4	4	0.00
07/12/2023	2040 On 06-February-25			Bond Future	12.85	75.0228	74.9684	75.0228	0.00
07/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4950	5	5	5	0.00
07/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4407	4	4	4	0.00
07/12/2023	2044 On 01-February-24			Bond Future	12.42	73.2789	73.2570	73.2789	99,938.00
07/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4947	5	5	5	0.00
07/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1441	1	1	1	0.00
07/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1467	1	1	1	0.00
07/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1415	1	1	1	0.00
07/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3907	4	4	4	0.00
07/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	736	1	1	1	15,000.00
07/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2266	2	2	2	0.00
07/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2203	2	2	2	0.00
07/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2234	2	2	2	0.00
07/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	483	0	0	0	5,000.00
07/12/2023	2044 On 02-May-24			Bond Future	12.53	74.8968	74.8744	74.8968	27.00
07/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	962	1	1	1	0.00
07/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	978	1	1	1	0.00
07/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	947	1	1	1	0.00
07/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6145	6	6	6	0.00
07/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6051	6	6	6	0.00
07/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6098	6	6	6	0.00
07/12/2023	2044 On 01-August-24			Bond Future	12.65	72.1580	72.1353	72.1580	0.00
07/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2776	3	3	3	0.00
07/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2802	3	3	3	0.00
07/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2751	3	3	3	0.00
07/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4827	5	5	5	0.00
07/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4764	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
07/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4796	5	5	5	0.00
07/12/2023	2044 On 07-November-24			Bond Future	12.78	73.8400	73.8171	73.8400	0.00
07/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4702	5	5	5	0.00
07/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4732	5	5	5	0.00
07/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4673	5	5	5	0.00
07/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4036	4	4	4	0.00
07/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3989	4	4	4	0.00
07/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4013	4	4	4	0.00
07/12/2023	2044 On 06-February-25			Bond Future	12.92	70.9981	70.9751	70.9981	0.00
07/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5013	5	5	5	0.00
07/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4497	4	4	4	0.00
07/12/2023	2046 On 01-February-24			Bond Future	115.44	115.0776	115.4435	115.0776	11,904.00
07/12/2023	2046 On 02-May-24			Bond Future	115.86	115.4850	115.8590	115.4850	4,626.00
07/12/2023	2046 On 01-August-24			Bond Future	118.43	118.0447	118.4274	118.0447	0.00
07/12/2023	2046 On 07-November-24			Bond Future	119.00	118.6123	119.0042	118.6123	0.00
07/12/2023	2046 On 06-February-25			Bond Future	121.53	121.1242	121.5251	121.1242	0.00
07/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7515	7	8	7	0.00
07/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/12/2023	2050 On 01-February-24			Bond Future	115.05	115.0348	115.0465	115.0348	10,813.00
07/12/2023	2050 On 02-May-24			Bond Future	117.61	117.6025	117.6144	117.6025	3,316.00
07/12/2023	2050 On 01-August-24			Bond Future	117.90	117.8903	117.9025	117.8903	0.00
07/12/2023	2050 On 07-November-24			Bond Future	120.68	120.6720	120.6850	120.6720	0.00
07/12/2023	2050 On 06-February-25			Bond Future	120.87	120.8524	120.8657	120.8524	0.00
07/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	5266	5	5	5	0.00
07/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	AL37 On 01-February-24			Index Future	939.78	939.5760	939.7820	939.5760	0.00
07/12/2023	AL37 On 02-May-24			Index Future	960.53	960.3200	960.5310	960.3200	0.00
07/12/2023	AL37 On 01-August-24			Index Future	981.61	981.3890	981.6070	981.3890	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
07/12/2023	AL37 On 07-November-24			Index Future	1004.55	1004.3270	1004.5540	1004.3270	0.00
07/12/2023	AL37 On 06-February-25			Index Future	1025.66	1025.4200	1025.6560	1025.4200	0.00
07/12/2023	AL7T On 01-February-24			Index Future	1080.84	1080.2260	1080.8360	1080.2260	0.00
07/12/2023	AL7T On 02-May-24			Index Future	1104.70	1104.0750	1104.6990	1104.0750	0.00
07/12/2023	AL7T On 01-August-24			Index Future	1128.94	1128.2980	1128.9380	1128.2980	0.00
07/12/2023	AL7T On 07-November-24			Index Future	1155.33	1154.6700	1155.3290	1154.6700	0.00
07/12/2023	AL7T On 06-February-25			Index Future	1179.60	1178.9210	1179.5990	1178.9210	0.00
07/12/2023	ALBI On 01-February-24			Index Future	938.53	938.2540	938.5270	938.2540	100.00
07/12/2023	ALBI On 02-May-24			Index Future	959.25	958.9690	959.2480	958.9690	0.00
07/12/2023	ALBI On 01-August-24			Index Future	980.30	980.0080	980.2960	980.0080	0.00
07/12/2023	ALBI On 07-November-24			Index Future	1003.21	1002.9140	1003.2120	1002.9140	0.00
07/12/2023	ALBI On 06-February-25			Index Future	1024.29	1023.9780	1024.2860	1023.9780	0.00
07/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	ES33 On 01-February-24			Bond Future	12.45	75.6379	75.6678	75.6379	0.00
07/12/2023	ES33 On 02-May-24			Bond Future	12.58	73.5275	73.5580	73.5275	0.00
07/12/2023	ES33 On 01-August-24			Bond Future	12.73	75.1568	75.1882	75.1568	0.00
07/12/2023	ES33 On 07-November-24			Bond Future	12.91	73.1256	73.1581	73.1256	0.00
07/12/2023	ES33 On 06-February-25			Bond Future	13.10	74.6703	74.7038	74.6703	0.00
07/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	972	1	1	1	0.00
07/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/12/2023	ES42 On 01-February-24			Bond Future	13.06	70.9330	70.9405	70.9330	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
07/12/2023	ES42 On 02-May-24			Bond Future	13.20	68.2537	68.2615	68.2537	0.00
07/12/2023	ES42 On 01-August-24			Bond Future	13.34	69.7655	69.7736	69.7655	0.00
07/12/2023	ES42 On 07-November-24			Bond Future	13.50	67.1415	67.1501	67.1415	0.00
07/12/2023	ES42 On 06-February-25			Bond Future	13.67	68.5567	68.5658	68.5567	0.00
07/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	172	0	0	0	0.00
07/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/12/2023	GOVI On 01-February-24			GOVI	925.14	924.8940	925.1360	924.8940	709.00
07/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	451460	45	45	45	0.00
07/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	451360	45	45	45	0.00
07/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	451560	45	45	45	0.00
07/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 02-May-24			GOVI	945.56	945.3140	945.5620	945.3140	0.00
07/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	54080	6	5	6	0.00
07/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	54280	6	5	6	0.00
07/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	54180	6	5	6	0.00
07/12/2023	GOVI On 01-August-24			GOVI	966.31	966.0530	966.3090	966.0530	0.00
07/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	229190	23	23	23	0.00
07/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	229390	23	23	23	0.00
07/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	229290	23	23	23	0.00
07/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 07-November-24			GOVI	988.90	988.6330	988.8980	988.6330	0.00
07/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	401180	40	40	40	0.00
07/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	401080	40	40	40	0.00
07/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	400980	40	40	40	0.00
07/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	GOVI On 06-February-25			GOVI	1009.67	1009.3970	1009.6720	1009.3970	0.00
07/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	376720	37	38	37	0.00
07/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2023	IGOV On 01-February-24			Index Future	344.75	344.4770	344.7450	344.4770	606.00
07/12/2023	IGOV On 02-May-24			Index Future	352.44	352.1660	352.4400	352.1660	16.00
07/12/2023	IGOV On 01-August-24			Index Future	360.26	359.9740	360.2550	359.9740	0.00
07/12/2023	IGOV On 07-November-24			Index Future	368.76	368.4740	368.7620	368.4740	0.00
07/12/2023	IGOV On 06-February-25			Index Future	376.59	376.2910	376.5870	376.2910	0.00
07/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
07/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
07/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
07/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.29	91.7000	91.7100	91.7000	0.00
07/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.20	91.7900	91.8000	91.7900	0.00
07/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.18	91.8100	91.8200	91.8100	0.00
07/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.03	91.9600	91.9700	91.9600	0.00
07/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.82	92.1900	92.1800	92.1900	0.00
07/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.51	92.5100	92.4900	92.5100	0.00
07/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.37	92.6400	92.6300	92.6400	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
07/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
07/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.26	92.7500	92.7400	92.7500	0.00
07/12/2023	R035 On 01-February-24			Bond Future	11.64	86.9043	86.9386	86.9043	68,171.00
07/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	117	0	0	0	400.00
07/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	538	1	1	1	400.00
07/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9107	9	9	9	0.00
07/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3544	4	4	4	0.00
07/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3504	3	4	3	0.00
07/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3584	4	4	4	0.00
07/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	630	1	1	1	0.00
07/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	653	1	1	1	0.00
07/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	641	1	1	1	0.00
07/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	51	0	0	0	400.00
07/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3395	3	3	3	0.00
07/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5864	6	6	6	0.00
07/12/2023	R035 On 02-May-24			Bond Future	11.74	84.3112	84.3463	84.3112	105,087.00
07/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1406	1	1	1	0.00
07/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1387	1	1	1	0.00
07/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1425	1	1	1	0.00
07/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4280	4	4	4	0.00
07/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4353	4	4	4	0.00
07/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4316	4	4	4	0.00
07/12/2023	R035 On 01-August-24			Bond Future	11.84	86.1600	86.1961	86.1600	0.00
07/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3318	3	3	3	0.00
07/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3290	3	3	3	0.00
07/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3346	3	3	3	0.00
07/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3512	4	4	4	0.00
07/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3561	4	4	4	0.00
07/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3537	4	4	4	0.00
07/12/2023	R035 On 07-November-24			Bond Future	11.97	83.6550	83.6922	83.6550	19,875.00
07/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4256	4	4	4	0.00
07/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4226	4	4	4	0.00
07/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4285	4	4	4	0.00
07/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3196	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
07/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3238	3	3	3	0.00
07/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3217	3	3	3	0.00
07/12/2023	R035 On 06-February-25			Bond Future	12.12	85.4049	85.4433	85.4049	0.00
07/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4813	5	5	5	0.00
07/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3391	3	3	3	0.00
07/12/2023	R053 On 01-February-24			Bond Future	12.32	98.5010	98.5864	98.5010	0.00
07/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5314	5	5	5	0.00
07/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5261	5	5	5	0.00
07/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5367	5	5	5	0.00
07/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	941	1	1	1	0.00
07/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	972	1	1	1	0.00
07/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	956	1	1	1	0.00
07/12/2023	R053 On 02-May-24			Bond Future	12.43	94.8111	94.8983	94.8111	5,189.00
07/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6681	7	7	7	0.00
07/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6728	7	7	7	0.00
07/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6634	7	7	7	0.00
07/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2447	2	2	2	0.00
07/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2406	2	2	2	0.00
07/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2427	2	2	2	0.00
07/12/2023	R053 On 01-August-24			Bond Future	12.54	96.8895	96.9790	96.8895	0.00
07/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7564	8	8	8	0.00
07/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7608	8	8	8	0.00
07/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7519	7	8	7	0.00
07/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3404	3	3	3	0.00
07/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3360	3	3	3	0.00
07/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3382	3	3	3	0.00
07/12/2023	R053 On 07-November-24			Bond Future	12.67	93.2775	93.3694	93.2775	0.00
07/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6401	6	6	6	0.00
07/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6440	6	6	6	0.00
07/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6362	6	6	6	0.00
07/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5494	6	5	6	0.00
07/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5434	5	5	5	0.00
07/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5464	6	5	6	0.00
07/12/2023	R053 On 06-February-25			Bond Future	12.80	95.2256	95.3199	95.2256	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
07/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6833	7	7	7	0.00
07/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5893	6	6	6	0.00
07/12/2023	R186 On 01-February-24			Bond Future	8.78	105.6019	105.6020	105.6019	77,371.00
07/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1958	2	2	2	0.00
07/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1980	2	2	2	0.00
07/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1936	2	2	2	0.00
07/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	122	0	0	0	0.00
07/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	116	0	0	0	0.00
07/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	119	0	0	0	0.00
07/12/2023	R186 On 02-May-24			Bond Future	8.76	107.9334	107.9335	107.9334	10,568.00
07/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	238	0	0	0	0.00
07/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	243	0	0	0	0.00
07/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	233	0	0	0	0.00
07/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3911	4	4	4	0.00
07/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2558	3	3	3	2,030.00
07/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	136	0	0	0	2,030.00
07/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	306	0	0	0	0.00
07/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2074	2	2	2	0.00
07/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2037	2	2	2	0.00
07/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2056	2	2	2	0.00
07/12/2023	R186 On 01-August-24			Bond Future	8.74	104.9922	104.9925	104.9922	0.00
07/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1059	1	1	1	0.00
07/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1071	1	1	1	0.00
07/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1047	1	1	1	0.00
07/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1184	1	1	1	0.00
07/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1165	1	1	1	0.00
07/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1174	1	1	1	0.00
07/12/2023	R186 On 07-November-24			Bond Future	8.73	107.4425	107.4433	107.4425	45,250.00
07/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1728	2	2	2	0.00
07/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1715	2	2	2	0.00
07/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1741	2	2	2	0.00
07/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	944	1	1	1	0.00
07/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	955	1	1	1	0.00
07/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	949	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
07/12/2023	R186 On 06-February-25			Bond Future	8.77	104.3767	104.3779	104.3767	0.00
07/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1517	2	2	2	0.00
07/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1078	1	1	1	0.00
07/12/2023	R202 On 01-February-24			Bond Future	257.58	257.5525	257.5771	257.5525	5,070.00
07/12/2023	R202 On 02-May-24			Bond Future	263.33	263.3011	263.3264	263.3011	0.00
07/12/2023	R202 On 01-August-24			Bond Future	264.04	264.0116	264.0377	264.0116	0.00
07/12/2023	R202 On 07-November-24			Bond Future	270.27	270.2420	270.2698	270.2420	6.00
07/12/2023	R202 On 06-February-25			Bond Future	270.74	270.7107	270.7397	270.7107	0.00
07/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3950	4	4	4	0.00
07/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/12/2023	R209 On 01-February-24			Bond Future	11.77	66.9474	66.9768	66.9474	14,299.00
07/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2482	2	2	2	0.00
07/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2450	2	2	2	0.00
07/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2514	3	3	3	0.00
07/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	794	1	1	1	0.00
07/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	822	1	1	1	0.00
07/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	808	1	1	1	0.00
07/12/2023	R209 On 02-May-24			Bond Future	11.86	65.2725	65.3024	65.2725	0.00
07/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1019	1	1	1	0.00
07/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1004	1	1	1	0.00
07/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1034	1	1	1	0.00
07/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4288	4	4	4	0.00
07/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4358	4	4	4	0.00
07/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4323	4	4	4	0.00
07/12/2023	R209 On 01-August-24			Bond Future	11.97	66.7036	66.7344	66.7036	0.00
07/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2577	3	3	3	0.00
07/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2554	3	3	3	0.00
07/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2600	3	3	3	0.00
07/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3367	3	3	3	0.00
07/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3414	3	3	3	0.00
07/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3390	3	3	3	0.00
07/12/2023	R209 On 07-November-24			Bond Future	12.09	65.1032	65.1350	65.1032	5,237.00
07/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3786	4	4	4	0.00
07/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3811	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
07/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3761	4	4	4	0.00
07/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3202	3	3	3	0.00
07/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3163	3	3	3	0.00
07/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3183	3	3	3	0.00
07/12/2023	R209 On 06-February-25			Bond Future	12.21	66.4647	66.4974	66.4647	0.00
07/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4229	4	4	4	0.00
07/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3239	3	3	3	0.00
07/12/2023	R210 On 01-February-24			Bond Future	232.83	232.6674	232.8257	232.6674	501.00
07/12/2023	R210 On 02-May-24			Bond Future	234.75	234.5844	234.7461	234.5844	0.00
07/12/2023	R210 On 01-August-24			Bond Future	239.95	239.7845	239.9504	239.7845	0.00
07/12/2023	R210 On 07-November-24			Bond Future	242.25	242.0812	242.2516	242.0812	60.00
07/12/2023	R210 On 06-February-25			Bond Future	247.39	247.2104	247.3855	247.2104	0.00
07/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7776	8	8	8	0.00
07/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/12/2023	R213 On 01-February-24			Bond Future	10.53	85.7518	85.7783	85.7518	29,551.00
07/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5074	5	5	5	0.00
07/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5111	5	5	5	0.00
07/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5036	5	5	5	0.00
07/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	149	0	0	0	0.00
07/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	144	0	0	0	0.00
07/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	147	0	0	0	0.00
07/12/2023	R213 On 02-May-24			Bond Future	10.60	84.0864	84.1135	84.0864	0.00
07/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1434	1	1	1	0.00
07/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1451	1	1	1	0.00
07/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1416	1	1	1	0.00
07/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2796	3	3	3	0.00
07/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2745	3	3	3	0.00
07/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2771	3	3	3	0.00
07/12/2023	R213 On 01-August-24			Bond Future	10.68	85.9305	85.9584	85.9305	0.00
07/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3001	3	3	3	0.00
07/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3025	3	3	3	0.00
07/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2977	3	3	3	0.00
07/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2238	2	2	2	0.00
07/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2204	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
07/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2221	2	2	2	0.00
07/12/2023	R213 On 07-November-24			Bond Future	10.79	84.3748	84.4036	84.3748	16,191.00
07/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3808	4	4	4	0.00
07/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3783	4	4	4	0.00
07/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3833	4	4	4	0.00
07/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2079	2	2	2	0.00
07/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2106	2	2	2	0.00
07/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2093	2	2	2	0.00
07/12/2023	R213 On 06-February-25			Bond Future	10.91	86.1413	86.1711	86.1413	0.00
07/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4007	4	4	4	0.00
07/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2332	2	2	2	0.00
07/12/2023	R214 On 01-February-24			Bond Future	12.20	62.3355	62.3412	62.3355	10,900.00
07/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1420	1	1	1	0.00
07/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1396	1	1	1	0.00
07/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1444	1	1	1	0.00
07/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1614	2	2	2	0.00
07/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1662	2	2	2	0.00
07/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1637	2	2	2	0.00
07/12/2023	R214 On 02-May-24			Bond Future	12.29	60.4074	60.4132	60.4074	10,172.00
07/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2099	2	2	2	7,110.00
07/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6194	6	6	6	0.00
07/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4102	4	4	4	0.00
07/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2052	2	2	2	10,000.00
07/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	857	1	1	1	0.00
07/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	843	1	1	1	0.00
07/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	870	1	1	1	0.00
07/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4909	5	5	5	0.00
07/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4986	5	5	5	0.00
07/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4947	5	5	5	0.00
07/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2821	3	3	3	0.00
07/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1461	1	1	1	17,110.00
07/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2871	3	3	3	0.00
07/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	801	1	1	1	17,110.00
07/12/2023	R214 On 01-August-24			Bond Future	12.39	61.7320	61.7381	61.7320	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
07/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2614	3	3	3	0.00
07/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2591	3	3	3	0.00
07/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2637	3	3	3	0.00
07/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3640	4	4	4	0.00
07/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3690	4	4	4	0.00
07/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3665	4	4	4	0.00
07/12/2023	R214 On 07-November-24			Bond Future	12.51	59.8653	59.8718	59.8653	0.00
07/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3847	4	4	4	0.00
07/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3872	4	4	4	0.00
07/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3822	4	4	4	0.00
07/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3432	3	3	3	0.00
07/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3391	3	3	3	0.00
07/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3412	3	3	3	0.00
07/12/2023	R214 On 06-February-25			Bond Future	12.65	61.1175	61.1243	61.1175	0.00
07/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4108	4	4	4	0.00
07/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3824	4	4	4	0.00
07/12/2023	R248 On 01-February-24			Bond Future	12.33	76.4277	76.4349	76.4277	246,288.00
07/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8333	8	8	8	0.00
07/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4791	5	5	5	0.00
07/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1364	1	1	1	0.00
07/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1390	1	1	1	0.00
07/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1339	1	1	1	0.00
07/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1783	2	2	2	0.00
07/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	272	0	0	0	0.00
07/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5971	6	6	6	0.00
07/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	344	0	0	0	0.00
07/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1948	2	2	2	0.00
07/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5376	5	5	5	0.00
07/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2447	2	2	2	0.00
07/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2380	2	2	2	0.00
07/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2414	2	2	2	0.00
07/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	547	1	1	1	0.00
07/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	135	0	0	0	0.00
07/12/2023	R248 On 02-May-24			Bond Future	12.43	73.6668	73.6742	73.6668	13,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	785	1	1	1	0.00
07/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3004	3	3	3	0.00
07/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5619	6	6	6	0.00
07/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	884	1	1	1	0.00
07/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	899	1	1	1	0.00
07/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	869	1	1	1	0.00
07/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6816	7	7	7	0.00
07/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6714	7	7	7	0.00
07/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6764	7	7	7	0.00
07/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1644	2	2	2	0.00
07/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3173	3	3	3	0.00
07/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7127	7	7	7	0.00
07/12/2023	R248 On 01-August-24			Bond Future	12.54	75.2821	75.2898	75.2821	13,000.00
07/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3194	3	3	3	0.00
07/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3222	3	3	3	0.00
07/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3166	3	3	3	0.00
07/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4515	5	5	5	0.00
07/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4455	4	4	4	0.00
07/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4485	4	4	4	0.00
07/12/2023	R248 On 07-November-24			Bond Future	12.66	72.5865	72.5947	72.5865	0.00
07/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4883	5	5	5	0.00
07/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4914	5	5	5	0.00
07/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4853	5	5	5	0.00
07/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4216	4	4	4	0.00
07/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4168	4	4	4	0.00
07/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4192	4	4	4	0.00
07/12/2023	R248 On 06-February-25			Bond Future	12.80	74.1040	74.1127	74.1040	0.00
07/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4568	5	5	5	0.00
07/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5072	5	5	5	0.00
07/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00