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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/05/2023 TO: 08/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	2025 On 04-May-23			Bond Future	168.86	168.8596	168.8596	168.8596	0.00
08/05/2023	2025 On 03-August-23			Bond Future	170.66	170.6426	170.6606	170.6426	6,158.00
08/05/2023	2025 On 02-November-23			Bond Future	174.42	174.3987	174.4166	174.3987	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
08/05/2023	2025 On 01-February-24			Bond Future	176.46	176.4456	176.4640	176.4456	0.00
08/05/2023	2025 On 02-May-24			Bond Future	180.47	180.4511	180.4700	180.4511	0.00
08/05/2023	2025 On 01-August-24			Bond Future	182.38	182.3570	182.3770	182.3570	0.00
08/05/2023	2029 On 04-May-23			Bond Future	122.59	122.5942	122.5942	122.5942	0.00
08/05/2023	2029 On 03-August-23			Bond Future	125.11	125.1952	125.1079	125.1952	1,976.00
08/05/2023	2029 On 02-November-23			Bond Future	126.51	126.6041	126.5146	126.6041	0.00
08/05/2023	2029 On 01-February-24			Bond Future	129.32	129.4098	129.3183	129.4098	0.00
08/05/2023	2029 On 02-May-24			Bond Future	130.87	130.9606	130.8670	130.9606	0.00
08/05/2023	2029 On 01-August-24			Bond Future	133.60	133.6996	133.6047	133.6996	0.00
08/05/2023	2030 On 04-May-23			Bond Future	10.08	92.1527	92.1527	92.1527	0.00
08/05/2023	2030 On 03-August-23			Bond Future	10.23	89.9103	89.7777	89.9103	95,281.00
08/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	4994	5	5	5	0.00
08/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	9561	10	10	10	0.00
08/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	1923	2	2	2	1,012.00
08/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2618	3	3	3	350.00
08/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	4922	5	5	5	0.00
08/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	4958	5	5	5	0.00
08/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	10667	11	11	11	0.00
08/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	11	0	0	0	350.00
08/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	266	0	0	0	0.00
08/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	275	0	0	0	0.00
08/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	832	1	1	1	0.00
08/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	25	0	0	0	1,012.00
08/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1204	1	1	1	0.00
08/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	270	0	0	0	0.00
08/05/2023	2030 On 02-November-23			Bond Future	10.30	91.8685	91.7328	91.8685	10.00
08/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	5805	6	6	6	0.00
08/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3501	4	4	4	0.00
08/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	3445	4	3	4	0.00
08/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3473	4	3	4	0.00
08/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1702	2	2	2	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	919	1	1	1	800.00
08/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	4072	4	4	4	0.00
08/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	2686	3	3	3	0.00
08/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1361	1	1	1	0.00
08/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1374	1	1	1	0.00
08/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1348	1	1	1	0.00
08/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	650	1	1	1	800.00
08/05/2023	2030 On 01-February-24			Bond Future	10.37	89.8776	89.7389	89.8776	0.00
08/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	5189	5	5	5	0.00
08/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	7449	8	7	8	0.00
08/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	1998	2	2	2	400.00
08/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	5044	5	5	5	0.00
08/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	1201	1	1	1	400.00
08/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	5160	5	5	5	0.00
08/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	5218	5	5	5	0.00
08/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1745	2	2	2	1,360.00
08/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	3582	4	4	4	0.00
08/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1261	1	1	1	0.00
08/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	731	1	1	1	400.00
08/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	4563	4	5	4	0.00
08/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1280	1	1	1	0.00
08/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1319	1	1	1	1,360.00
08/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3251	3	3	3	0.00
08/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1271	1	1	1	0.00
08/05/2023	2030 On 02-May-24			Bond Future	10.44	91.8984	91.7566	91.8984	0.00
08/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1666	2	2	2	0.00
08/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1635	2	2	2	0.00
08/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1651	2	2	2	0.00
08/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	4165	4	4	4	0.00
08/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4191	4	4	4	0.00
08/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	4140	4	4	4	0.00
08/05/2023	2030 On 01-August-24			Bond Future	10.57	89.7907	89.6464	89.7907	0.00
08/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	2743	3	3	3	0.00

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08/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	2703	3	3	3	0.00
08/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	2723	3	3	3	0.00
08/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	3439	3	3	3	0.00
08/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	3458	3	3	3	0.00
08/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	3420	3	3	3	0.00
08/05/2023	2032 On 04-May-23			Bond Future	10.77	86.6677	86.6677	86.6677	0.00
08/05/2023	2032 On 03-August-23			Bond Future	10.94	88.2204	88.0967	88.2204	115,466.00
08/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	3398	4	3	4	0.00
08/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	4524	5	5	5	0.00
08/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	4486	5	4	5	0.00
08/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	98	0	0	0	1,500.00
08/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	582	1	1	1	7,500.00
08/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	3750	4	4	4	0.00
08/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	4561	5	5	5	0.00
08/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	5059	5	5	5	5,000.00
08/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	488	0	0	0	0.00
08/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	591	1	1	1	0.00
08/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	812	1	1	1	7,500.00
08/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	3844	4	4	4	0.00
08/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	7101	7	7	7	0.00
08/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	609	1	1	1	0.00
08/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	600	1	1	1	0.00
08/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	934	1	1	1	7,500.00
08/05/2023	2032 On 02-November-23			Bond Future	11.03	85.9788	85.8523	85.9788	64,382.00
08/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	3182	3	3	3	0.00
08/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	3154	3	3	3	0.00
08/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	3211	3	3	3	0.00
08/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	5300	5	5	5	0.00
08/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1233	1	1	1	0.00
08/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2216	2	2	2	0.00
08/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2255	2	2	2	0.00
08/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2235	2	2	2	0.00

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08/05/2023	2032 On 01-February-24			Bond Future	11.13	87.8644	87.7351	87.8644	0.00
08/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	5278	5	5	5	0.00
08/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	7832	8	8	8	0.00
08/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	2337	2	2	2	1,200.00
08/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	5247	5	5	5	0.00
08/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	1072	1	1	1	1,200.00
08/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	5215	5	5	5	0.00
08/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	1965	2	2	2	0.00
08/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	6575	6	7	6	0.00
08/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	1951	2	2	2	0.00
08/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	4091	4	4	4	0.00
08/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1127	1	1	1	1,200.00
08/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	1938	2	2	2	0.00
08/05/2023	2032 On 02-May-24			Bond Future	11.21	85.6773	85.5450	85.6773	0.00
08/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	1819	2	2	2	0.00
08/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	1837	2	2	2	0.00
08/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	1854	2	2	2	0.00
08/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	4955	5	5	5	0.00
08/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	4986	5	5	5	0.00
08/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	5017	5	5	5	0.00
08/05/2023	2032 On 01-August-24			Bond Future	11.34	87.4439	87.3093	87.4439	0.00
08/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	3204	3	3	3	0.00
08/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	3227	3	3	3	0.00
08/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	3250	3	3	3	0.00
08/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	4134	4	4	4	0.00
08/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	4156	4	4	4	0.00
08/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	4179	4	4	4	0.00
08/05/2023	2033 On 04-May-23			Bond Future	116.53	116.5259	116.5259	116.5259	0.00
08/05/2023	2033 On 03-August-23			Bond Future	118.66	118.5381	118.6566	118.5381	7,344.00
08/05/2023	2033 On 02-November-23			Bond Future	119.83	119.7078	119.8286	119.7078	0.00
08/05/2023	2033 On 01-February-24			Bond Future	122.48	122.3607	122.4842	122.3607	0.00
08/05/2023	2033 On 02-May-24			Bond Future	123.78	123.6556	123.7820	123.6556	0.00

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08/05/2023	2033 On 01-August-24			Bond Future	126.37	126.2419	126.3716	126.2419	0.00
08/05/2023	2037 On 04-May-23			Bond Future	11.65	80.9735	80.9735	80.9735	0.00
08/05/2023	2037 On 03-August-23			Bond Future	11.87	78.0638	77.8124	78.0638	129,923.00
08/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	72	0	0	0	1,800.00
08/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	3071	3	3	3	0.00
08/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	460	1	0	1	1,800.00
08/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	3003	3	3	3	0.00
08/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	3037	3	3	3	0.00
08/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1598	2	2	2	0.00
08/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1618	2	2	2	0.00
08/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	5468	5	5	5	0.00
08/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1579	2	2	2	0.00
08/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	9478	9	9	9	0.00
08/05/2023	2037 On 02-November-23			Bond Future	11.97	79.7641	79.5071	79.7641	0.00
08/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	1979	2	2	2	0.00
08/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	1955	2	2	2	0.00
08/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	2002	2	2	2	0.00
08/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	4275	4	4	4	0.00
08/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	4242	4	4	4	0.00
08/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	4209	4	4	4	0.00
08/05/2023	2037 On 01-February-24			Bond Future	12.07	77.2574	76.9947	77.2574	0.00
08/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	4464	5	4	5	0.00
08/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	4433	5	4	5	0.00
08/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	4495	5	4	5	0.00
08/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3144	3	3	3	0.00
08/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3186	3	3	3	0.00
08/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3165	3	3	3	0.00
08/05/2023	2037 On 02-May-24			Bond Future	12.18	78.9944	78.7258	78.9944	0.00
08/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2424	3	2	3	0.00
08/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2444	3	2	3	0.00
08/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2464	3	2	3	0.00
08/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	6524	6	7	6	0.00

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08/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	6488	6	6	6	0.00
08/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	6451	6	6	6	0.00
08/05/2023	2037 On 01-August-24			Bond Future	12.32	76.3684	76.0947	76.3684	0.00
08/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	3963	4	4	4	0.00
08/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	3937	4	4	4	0.00
08/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	3911	4	4	4	0.00
08/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	5116	5	5	5	0.00
08/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	5089	5	5	5	0.00
08/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	5062	5	5	5	0.00
08/05/2023	2038 On 04-May-23			Bond Future	129.37	129.3657	129.3657	129.3657	0.00
08/05/2023	2038 On 03-August-23			Bond Future	129.91	129.4230	129.9083	129.4230	3,100.00
08/05/2023	2038 On 02-November-23			Bond Future	132.77	132.2719	132.7676	132.2719	1,343.00
08/05/2023	2038 On 01-February-24			Bond Future	133.66	133.1580	133.6647	133.1580	0.00
08/05/2023	2038 On 02-May-24			Bond Future	136.70	136.1808	136.6990	136.1808	0.00
08/05/2023	2038 On 01-August-24			Bond Future	137.46	136.9255	137.4552	136.9255	0.00
08/05/2023	2040 On 04-May-23			Bond Future	11.88	81.6782	81.6782	81.6782	0.00
08/05/2023	2040 On 03-August-23			Bond Future	12.11	78.5746	78.2181	78.5746	132,541.00
08/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	2679	3	3	3	0.00
08/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	2712	3	3	3	0.00
08/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	2745	3	3	3	0.00
08/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2041	2	2	2	0.00
08/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2066	2	2	2	0.00
08/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2090	2	2	2	0.00
08/05/2023	2040 On 02-November-23			Bond Future	12.21	80.2862	79.9218	80.2862	29.00
08/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	1727	2	2	2	0.00
08/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1684	2	2	2	0.00
08/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1706	2	2	2	0.00
08/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	5376	5	5	5	0.00
08/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	5456	5	5	5	0.00
08/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	5416	5	5	5	0.00
08/05/2023	2040 On 01-February-24			Bond Future	12.32	77.5405	77.1681	77.5405	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	4084	4	4	4	0.00
08/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	4054	4	4	4	0.00
08/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	4023	4	4	4	0.00
08/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	3982	4	4	4	0.00
08/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	3956	4	4	4	0.00
08/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	3930	4	4	4	0.00
08/05/2023	2040 On 02-May-24			Bond Future	12.43	79.2839	78.9031	79.2839	0.00
08/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2459	3	2	3	0.00
08/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2418	3	2	3	0.00
08/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2438	3	2	3	0.00
08/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	7189	7	7	7	0.00
08/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	7270	7	7	7	0.00
08/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	7229	7	7	7	0.00
08/05/2023	2040 On 01-August-24			Bond Future	12.57	76.4131	76.0248	76.4131	0.00
08/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	4132	4	4	4	0.00
08/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	4159	4	4	4	0.00
08/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	4186	4	4	4	0.00
08/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	5476	5	5	5	0.00
08/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	5505	5	6	5	0.00
08/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	5534	5	6	5	0.00
08/05/2023	2044 On 04-May-23			Bond Future	11.93	78.0950	78.0950	78.0950	0.00
08/05/2023	2044 On 03-August-23			Bond Future	12.17	74.9161	74.5574	74.9161	85,172.00
08/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	1277	1	1	1	4,553.00
08/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	2401	3	2	3	0.00
08/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	3521	4	4	4	0.00
08/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	1900	2	2	2	0.00
08/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	2339	3	2	3	0.00
08/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	2370	3	2	3	0.00
08/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2455	2	2	2	0.00
08/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	2482	2	2	2	0.00
08/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	2934	3	3	3	4,754.00
08/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	1653	2	2	2	9,106.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2427	2	2	2	0.00
08/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	3837	4	4	4	3,076.00
08/05/2023	2044 On 02-November-23			Bond Future	12.28	76.5480	76.1813	76.5480	0.00
08/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1498	2	1	2	0.00
08/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1518	2	2	2	0.00
08/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1537	2	2	2	0.00
08/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	5810	6	6	6	0.00
08/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	5854	6	6	6	0.00
08/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	5898	6	6	6	0.00
08/05/2023	2044 On 01-February-24			Bond Future	12.38	73.8455	73.4707	73.8455	0.00
08/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	3770	4	4	4	0.00
08/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	3799	4	4	4	0.00
08/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	3829	4	4	4	0.00
08/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4351	4	4	4	0.00
08/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4379	4	4	4	0.00
08/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4407	4	4	4	0.00
08/05/2023	2044 On 02-May-24			Bond Future	12.49	75.5058	75.1227	75.5058	0.00
08/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2445	3	2	3	0.00
08/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2466	3	2	3	0.00
08/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2487	3	2	3	0.00
08/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	7313	7	7	7	0.00
08/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	7354	7	7	7	0.00
08/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	7395	7	7	7	0.00
08/05/2023	2044 On 01-August-24			Bond Future	12.62	72.6821	72.2914	72.6821	0.00
08/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	4070	4	4	4	0.00
08/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	4016	4	4	4	0.00
08/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	4043	4	4	4	0.00
08/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	5906	6	6	6	0.00
08/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	5936	6	6	6	0.00
08/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	5875	6	6	6	0.00
08/05/2023	2046 On 04-May-23			Bond Future	113.63	113.6338	113.6338	113.6338	0.00
08/05/2023	2046 On 03-August-23			Bond Future	115.42	115.5876	115.4206	115.5876	12,946.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2046 On 02-November-23			Bond Future	115.84	116.0156	115.8447	116.0156	4,231.00
08/05/2023	2046 On 01-February-24			Bond Future	118.41	118.5867	118.4119	118.5867	0.00
08/05/2023	2046 On 02-May-24			Bond Future	118.92	119.0991	118.9207	119.0991	0.00
08/05/2023	2046 On 01-August-24			Bond Future	121.41	121.5881	121.4063	121.5881	0.00
08/05/2023	2050 On 04-May-23			Bond Future	116.10	116.0988	116.0988	116.0988	0.00
08/05/2023	2050 On 03-August-23			Bond Future	115.44	116.0395	115.4386	116.0395	10,574.00
08/05/2023	2050 On 02-November-23			Bond Future	117.98	118.5938	117.9793	118.5938	3,146.00
08/05/2023	2050 On 01-February-24			Bond Future	118.32	118.9457	118.3176	118.9457	0.00
08/05/2023	2050 On 02-May-24			Bond Future	121.00	121.6458	121.0035	121.6458	0.00
08/05/2023	2050 On 01-August-24			Bond Future	121.19	121.8474	121.1925	121.8474	0.00
08/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	AL37 On 03-August-23			Index Future	893.10	893.8200	893.1030	893.8200	0.00
08/05/2023	AL37 On 02-November-23			Index Future	912.54	913.2790	912.5390	913.2790	0.00
08/05/2023	AL37 On 01-February-24			Index Future	932.56	933.3100	932.5550	933.3100	0.00
08/05/2023	AL37 On 02-May-24			Index Future	953.52	954.2940	953.5220	954.2940	0.00
08/05/2023	AL37 On 01-August-24			Index Future	973.30	974.0760	973.3010	974.0760	0.00
08/05/2023	AL7T On 03-August-23			Index Future	1020.86	1022.7340	1020.8560	1022.7340	0.00
08/05/2023	AL7T On 02-November-23			Index Future	1043.07	1044.9990	1043.0730	1044.9990	0.00
08/05/2023	AL7T On 01-February-24			Index Future	1065.95	1067.9190	1065.9510	1067.9190	0.00
08/05/2023	AL7T On 02-May-24			Index Future	1089.92	1091.9300	1089.9180	1091.9300	0.00
08/05/2023	AL7T On 01-August-24			Index Future	1112.53	1114.5650	1112.5260	1114.5650	0.00
08/05/2023	ALBI On 03-August-23			Index Future	892.97	894.9990	892.9730	894.9990	99.00
08/05/2023	ALBI On 02-November-23			Index Future	912.41	914.4830	912.4060	914.4830	0.00
08/05/2023	ALBI On 01-February-24			Index Future	932.42	934.5410	932.4190	934.5410	0.00
08/05/2023	ALBI On 02-May-24			Index Future	953.38	955.5530	953.3830	955.5530	0.00
08/05/2023	ALBI On 01-August-24			Index Future	973.16	975.3610	973.1590	975.3610	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
08/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C253 On 31-March-53			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
08/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	ES33 On 04-May-23			Bond Future	12.15	74.1153	74.1153	74.1153	0.00
08/05/2023	ES33 On 03-August-23			Bond Future	12.39	75.4234	75.2168	75.4234	350.00
08/05/2023	ES33 On 02-November-23			Bond Future	12.52	73.2858	73.0745	73.2858	0.00
08/05/2023	ES33 On 01-February-24			Bond Future	12.67	74.9097	74.6938	74.9097	0.00
08/05/2023	ES33 On 02-May-24			Bond Future	12.81	72.8106	72.5898	72.8106	0.00
08/05/2023	ES33 On 01-August-24			Bond Future	12.99	74.3270	74.1019	74.3270	0.00
08/05/2023	ES42 On 04-May-23			Bond Future	12.61	70.9570	70.9570	70.9570	0.00
08/05/2023	ES42 On 03-August-23			Bond Future	12.85	72.1049	71.8405	72.1049	4,000.00
08/05/2023	ES42 On 02-November-23			Bond Future	12.98	69.4286	69.1582	69.4286	0.00
08/05/2023	ES42 On 01-February-24			Bond Future	13.11	70.9670	70.6906	70.9670	0.00
08/05/2023	ES42 On 02-May-24			Bond Future	13.24	68.3153	68.0327	68.3153	0.00
08/05/2023	ES42 On 01-August-24			Bond Future	13.40	69.7347	69.4465	69.7347	0.00
08/05/2023	GOVI On 03-August-23			GOVI	880.30	882.2950	880.2960	882.2950	836.00
08/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	430660	45	43	45	0.00
08/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	430860	45	43	45	0.00
08/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	430760	45	43	45	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
08/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-November-23			GOVI	899.45	901.5030	899.4540	901.5030	0.00
08/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	136540	16	14	16	0.00
08/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	136440	16	14	16	0.00
08/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	136340	16	14	16	0.00
08/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-February-24			GOVI	919.18	921.2760	919.1820	921.2760	0.00
08/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	392020	41	39	41	0.00
08/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	391920	41	39	41	0.00
08/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	391820	41	39	41	0.00
08/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24			GOVI	939.85	941.9900	939.8480	941.9900	0.00
08/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	111220	9	11	9	0.00
08/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	111320	9	11	9	0.00
08/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	111420	9	11	9	0.00
08/05/2023	GOVI On 01-August-24			GOVI	959.34	961.5170	959.3440	961.5170	0.00
08/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	159740	18	16	18	0.00
08/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	159640	18	16	18	0.00
08/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	159540	18	16	18	0.00
08/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	IGOV On 03-August-23			Index Future	333.57	333.6130	333.5700	333.6130	638.00
08/05/2023	IGOV On 02-November-23			Index Future	340.91	340.9550	340.9090	340.9550	16.00
08/05/2023	IGOV On 01-February-24			Index Future	348.46	348.5110	348.4640	348.5110	0.00
08/05/2023	IGOV On 02-May-24			Index Future	356.38	356.4230	356.3750	356.4230	0.00
08/05/2023	IGOV On 01-August-24			Index Future	363.84	363.8860	363.8420	363.8860	0.00
08/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.01	91.9950	91.9950	91.9950	0.00
08/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.34	91.6750	91.6650	91.6750	0.00
08/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.34	91.6800	91.6650	91.6800	0.00
08/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.48	91.5400	91.5250	91.5400	0.00
08/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.48	91.5350	91.5200	91.5350	0.00
08/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.47	91.5500	91.5300	91.5500	0.00
08/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.6000	91.5900	91.6000	0.00
08/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6800	91.6650	91.6800	0.00
08/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.08	91.9400	91.9200	91.9400	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
08/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.01	92.0150	91.9900	92.0150	0.00
08/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.85	92.1900	92.1550	92.1900	0.00
08/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.84	92.1950	92.1650	92.1950	0.00
08/05/2023	R035 On 04-May-23			Bond Future	11.38	85.6319	85.6319	85.6319	0.00
08/05/2023	R035 On 03-August-23			Bond Future	11.56	87.2214	86.9692	87.2214	55,503.00
08/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	2741	3	3	3	0.00
08/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	3580	4	4	4	0.00
08/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	3543	4	4	4	0.00
08/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	3617	4	4	4	0.00
08/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1243	1	1	1	0.00
08/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1275	1	1	1	0.00
08/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1259	1	1	1	0.00
08/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	1707	2	2	2	4,870.00
08/05/2023	R035 On 02-November-23			Bond Future	11.66	84.6113	84.3534	84.6113	100,539.00
08/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2410	3	2	3	0.00
08/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	836	1	1	1	400.00
08/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	7212	7	7	7	0.00
08/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	2359	3	2	3	0.00
08/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	2385	3	2	3	0.00
08/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1679	2	2	2	400.00
08/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	3729	4	4	4	0.00
08/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	3759	4	4	4	0.00
08/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1121	1	1	1	400.00
08/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	6788	7	7	7	0.00
08/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	4711	5	5	5	0.00
08/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	3699	4	4	4	0.00
08/05/2023	R035 On 01-February-24			Bond Future	11.78	86.4669	86.2034	86.4669	0.00
08/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	9475	10	9	10	0.00
08/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	4886	5	5	5	0.00
08/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	4951	5	5	5	0.00
08/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	2030	2	2	2	400.00
08/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	1190	1	1	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	4919	5	5	5	0.00
08/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	2751	3	3	3	0.00
08/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	2770	3	3	3	0.00
08/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	7672	7	8	7	0.00
08/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	5622	5	6	5	0.00
08/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	2732	3	3	3	0.00
08/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1154	1	1	1	400.00
08/05/2023	R035 On 02-May-24			Bond Future	11.87	83.8979	83.6285	83.8979	0.00
08/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2392	3	2	3	0.00
08/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2352	2	2	2	0.00
08/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2372	2	2	2	0.00
08/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	6000	6	6	6	0.00
08/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	6035	6	6	6	0.00
08/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	5965	6	6	6	0.00
08/05/2023	R035 On 01-August-24			Bond Future	12.01	85.6282	85.3537	85.6282	0.00
08/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	3739	4	4	4	0.00
08/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	3791	4	4	4	0.00
08/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	3765	4	4	4	0.00
08/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	4827	5	5	5	0.00
08/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	4853	5	5	5	0.00
08/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	4800	5	5	5	0.00
08/05/2023	R186 On 04-May-23			Bond Future	8.74	109.3655	109.3655	109.3655	0.00
08/05/2023	R186 On 03-August-23			Bond Future	8.76	106.3707	106.3237	106.3707	85,181.00
08/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	3012	3	3	3	0.00
08/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	3062	3	3	3	0.00
08/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	3037	3	3	3	0.00
08/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	205	0	0	0	0.00
08/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	209	0	0	0	0.00
08/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	202	0	0	0	0.00
08/05/2023	R186 On 02-November-23			Bond Future	8.76	108.6870	108.6387	108.6870	16,395.00
08/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4722	5	5	5	0.00
08/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2441	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
08/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2461	3	2	3	0.00
08/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2481	3	2	3	0.00
08/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	2005	2	2	2	1,715.00
08/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	724	1	1	1	0.00
08/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	731	1	1	1	0.00
08/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	738	1	1	1	0.00
08/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	255	0	0	0	1,715.00
08/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	926	1	1	1	0.00
08/05/2023	R186 On 01-February-24			Bond Future	8.74	105.7611	105.7118	105.7611	0.00
08/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2847	3	3	3	0.00
08/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2828	3	3	3	0.00
08/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2810	3	3	3	0.00
08/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	873	1	1	1	0.00
08/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	886	1	1	1	0.00
08/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	879	1	1	1	0.00
08/05/2023	R186 On 02-May-24			Bond Future	8.70	108.1391	108.0886	108.1391	0.00
08/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	850	1	1	1	0.00
08/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	841	1	1	1	0.00
08/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	859	1	1	1	0.00
08/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2497	2	2	2	0.00
08/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2527	3	3	3	0.00
08/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2512	2	3	2	0.00
08/05/2023	R186 On 01-August-24			Bond Future	8.73	105.0642	105.0132	105.0642	0.00
08/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	1616	2	2	2	0.00
08/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	1604	2	2	2	0.00
08/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	1591	2	2	2	0.00
08/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	1690	2	2	2	0.00
08/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	1708	2	2	2	0.00
08/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	1699	2	2	2	0.00
08/05/2023	R197 On 04-May-23			Bond Future	336.96	336.9641	336.9641	336.9641	0.00
08/05/2023	R197 On 03-August-23			Bond Future	334.96	334.9377	334.9648	334.9377	12.00
08/05/2023	R197 On 02-November-23			Bond Future	342.34	342.3100	342.3370	342.3100	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
08/05/2023	R202 On 04-May-23			Bond Future	252.64	252.6437	252.6437	252.6437	0.00
08/05/2023	R202 On 03-August-23			Bond Future	252.44	252.4001	252.4356	252.4001	5,420.00
08/05/2023	R202 On 02-November-23			Bond Future	257.99	257.9555	257.9912	257.9555	0.00
08/05/2023	R202 On 01-February-24			Bond Future	258.68	258.6428	258.6793	258.6428	0.00
08/05/2023	R202 On 02-May-24			Bond Future	264.55	264.5144	264.5518	264.5144	0.00
08/05/2023	R202 On 01-August-24			Bond Future	264.91	264.8706	264.9101	264.8706	0.00
08/05/2023	R209 On 04-May-23			Bond Future	11.40	66.2925	66.2925	66.2925	0.00
08/05/2023	R209 On 03-August-23			Bond Future	11.60	67.4010	67.1797	67.4010	12,222.00
08/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	2901	3	3	3	0.00
08/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	1106	1	1	1	7,000.00
08/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	400	0	0	0	7,000.00
08/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	52	0	0	0	1,800.00
08/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	354	0	0	0	1,800.00
08/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	2839	3	3	3	0.00
08/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	2870	3	3	3	0.00
08/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	3059	0	3	0	0.00
08/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1141	0	1	0	1,750.00
08/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	2821	3	3	3	0.00
08/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1217	1	1	1	0.00
08/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	8495	8	8	8	0.00
08/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	4700	5	5	5	0.00
08/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1249	1	1	1	0.00
08/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1233	1	1	1	0.00
08/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	4920	5	5	5	0.00
08/05/2023	R209 On 02-November-23			Bond Future	11.69	65.7153	65.4890	65.7153	2.00
08/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	1889	2	2	2	0.00
08/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	1868	2	2	2	0.00
08/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	1847	2	2	2	0.00
08/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	3593	3	4	3	0.00
08/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	3565	3	4	3	0.00
08/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	3537	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R209 On 01-February-24			Bond Future	11.78	67.1565	66.9252	67.1565	0.00
08/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	4145	4	4	4	0.00
08/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	4117	4	4	4	0.00
08/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	4173	4	4	4	0.00
08/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2505	2	3	2	0.00
08/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2523	2	3	2	0.00
08/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2540	2	3	2	0.00
08/05/2023	R209 On 02-May-24			Bond Future	11.87	65.5128	65.2764	65.5128	0.00
08/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	2188	2	2	2	0.00
08/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	2170	2	2	2	0.00
08/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	2152	2	2	2	0.00
08/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	5532	5	6	5	0.00
08/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	5500	5	5	5	0.00
08/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	5468	5	5	5	0.00
08/05/2023	R209 On 01-August-24			Bond Future	11.99	66.8637	66.6227	66.8637	0.00
08/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	3412	4	3	4	0.00
08/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	3389	4	3	4	0.00
08/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	3436	4	3	4	0.00
08/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	4315	4	4	4	0.00
08/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	4338	4	4	4	0.00
08/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	4362	4	4	4	0.00
08/05/2023	R210 On 04-May-23			Bond Future	225.25	225.2506	225.2506	225.2506	0.00
08/05/2023	R210 On 03-August-23			Bond Future	229.79	229.7682	229.7942	229.7682	371.00
08/05/2023	R210 On 02-November-23			Bond Future	231.64	231.6177	231.6437	231.6177	0.00
08/05/2023	R210 On 01-February-24			Bond Future	236.78	236.7505	236.7772	236.7505	0.00
08/05/2023	R210 On 02-May-24			Bond Future	238.85	238.8212	238.8485	238.8212	0.00
08/05/2023	R210 On 01-August-24			Bond Future	243.84	243.8143	243.8433	243.8143	0.00
08/05/2023	R213 On 04-May-23			Bond Future	10.52	82.8742	82.8742	82.8742	0.00
08/05/2023	R213 On 03-August-23			Bond Future	10.68	84.3953	84.2831	84.3953	23,043.00
08/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	4459	5	4	5	0.00
08/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	4495	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
08/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	4530	5	5	5	0.00
08/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	427	0	0	0	0.00
08/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	420	0	0	0	0.00
08/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	433	0	0	0	0.00
08/05/2023	R213 On 02-November-23			Bond Future	10.77	82.6763	82.5615	82.6763	220.00
08/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	3196	3	3	3	0.00
08/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	3223	3	3	3	0.00
08/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	3251	3	3	3	0.00
08/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	1682	2	2	2	0.00
08/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	1697	2	2	2	0.00
08/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	1713	2	2	2	0.00
08/05/2023	R213 On 01-February-24			Bond Future	10.86	84.4895	84.3722	84.4895	0.00
08/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	5086	5	5	5	0.00
08/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	5027	5	5	5	0.00
08/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	5057	5	5	5	0.00
08/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1536	2	2	2	0.00
08/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1547	2	2	2	0.00
08/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1525	2	2	2	0.00
08/05/2023	R213 On 02-May-24			Bond Future	10.94	82.8295	82.7095	82.8295	0.00
08/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1738	2	2	2	0.00
08/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1754	2	2	2	0.00
08/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1771	2	2	2	0.00
08/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	4469	4	4	4	0.00
08/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	4496	4	4	4	0.00
08/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	4522	4	5	4	0.00
08/05/2023	R213 On 01-August-24			Bond Future	11.06	84.5396	84.4175	84.5396	0.00
08/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	2940	3	3	3	0.00
08/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	2899	3	3	3	0.00
08/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	2919	3	3	3	0.00
08/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	3680	4	4	4	0.00
08/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	3701	4	4	4	0.00
08/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	3660	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R214 On 04-May-23			Bond Future	11.76	62.3561	62.3561	62.3561	0.00
08/05/2023	R214 On 03-August-23			Bond Future	11.97	63.3262	63.0759	63.3262	18,592.00
08/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	2474	3	2	3	0.00
08/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	2444	3	2	3	0.00
08/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	2416	3	2	3	0.00
08/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1578	2	2	2	0.00
08/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1559	1	2	1	0.00
08/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1540	1	2	1	0.00
08/05/2023	R214 On 02-November-23			Bond Future	12.06	61.4025	61.1466	61.4025	0.00
08/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1410	2	1	2	0.00
08/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1446	2	1	2	0.00
08/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1428	2	1	2	0.00
08/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	4522	4	5	4	0.00
08/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	4487	4	4	4	0.00
08/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	4452	4	4	4	0.00
08/05/2023	R214 On 01-February-24			Bond Future	12.16	62.7491	62.4876	62.7491	0.00
08/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	3335	3	3	3	0.00
08/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	3360	4	3	4	0.00
08/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	3386	4	3	4	0.00
08/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3409	3	3	3	0.00
08/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3431	3	3	3	0.00
08/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3454	3	3	3	0.00
08/05/2023	R214 On 02-May-24			Bond Future	12.25	60.8546	60.5872	60.8546	0.00
08/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	2102	2	2	2	0.00
08/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	2067	2	2	2	0.00
08/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	2084	2	2	2	0.00
08/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	6001	6	6	6	0.00
08/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	6036	6	6	6	0.00
08/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	5967	6	6	6	0.00
08/05/2023	R214 On 01-August-24			Bond Future	12.37	62.1097	61.8370	62.1097	0.00
08/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	3607	4	4	4	0.00
08/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	3630	4	4	4	0.00
08/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	3654	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	4558	4	5	4	0.00
08/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	4583	4	5	4	0.00
08/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	4607	4	5	4	0.00
08/05/2023	R248 On 04-May-23			Bond Future	11.88	76.8230	76.8230	76.8230	0.00
08/05/2023	R248 On 03-August-23			Bond Future	12.10	77.9903	77.6540	77.9903	240,111.00
08/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	2422	3	2	3	0.00
08/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	2453	3	2	3	0.00
08/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	2485	3	2	3	0.00
08/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2445	2	2	2	0.00
08/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2473	2	2	2	0.00
08/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	2501	2	3	2	0.00
08/05/2023	R248 On 02-November-23			Bond Future	12.20	75.2427	74.8990	75.2427	11,069.00
08/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1605	2	2	2	0.00
08/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1565	2	2	2	0.00
08/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1585	2	2	2	0.00
08/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	6052	6	6	6	0.00
08/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	6142	6	6	6	0.00
08/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	6097	6	6	6	0.00
08/05/2023	R248 On 01-February-24			Bond Future	12.31	76.8928	76.5416	76.8928	0.00
08/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	3739	4	4	4	0.00
08/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	3680	4	4	4	0.00
08/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	3709	4	4	4	0.00
08/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	4652	4	5	4	0.00
08/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	4682	5	5	5	0.00
08/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	4622	4	5	4	0.00
08/05/2023	R248 On 02-May-24			Bond Future	12.41	74.1722	73.8130	74.1722	13,000.00
08/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2364	3	2	3	0.00
08/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	2323	2	2	2	0.00
08/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	2343	2	2	2	0.00
08/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	8040	8	8	8	0.00
08/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	8130	8	8	8	0.00
08/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	8085	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R248 On 01-August-24			Bond Future	12.53	75.7010	75.3348	75.7010	0.00
08/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	4478	5	4	5	0.00
08/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	4450	5	4	5	0.00
08/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	4421	5	4	5	0.00
08/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	5725	6	6	6	0.00
08/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	5696	6	6	6	0.00
08/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	5666	6	6	6	0.00