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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/12/2023 TO: 08/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	2025 On 01-February-24			Bond Future	175.66	175.5898	175.6620	175.5898	11,910.00
08/12/2023	2025 On 02-May-24			Bond Future	179.60	179.5091	179.5964	179.5091	0.00
08/12/2023	2025 On 01-August-24			Bond Future	181.73	181.6384	181.7290	181.6384	0.00
08/12/2023	2025 On 07-November-24			Bond Future	185.99	185.9260	185.9885	185.9260	75.00
08/12/2023	2029 On 01-February-24			Bond Future	128.70	128.3941	128.7033	128.3941	7,360.00
08/12/2023	2029 On 02-May-24			Bond Future	130.21	129.8844	130.2104	129.8844	0.00
08/12/2023	2029 On 01-August-24			Bond Future	133.10	132.7640	133.0984	132.7640	0.00
08/12/2023	2029 On 07-November-24			Bond Future	134.81	134.4865	134.8065	134.4865	66.00
08/12/2023	2029 On 06-February-25			Bond Future	137.66	137.3375	137.6614	137.3375	0.00
08/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5261	5	5	5	0.00
08/12/2023	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
08/12/2023	2030 On 01-February-24			Bond Future	10.08	91.2975	90.9663	91.2975	85,962.00
08/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5246	6	5	6	0.00
08/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5283	6	5	6	0.00
08/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5210	6	5	6	0.00
08/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5064	5	5	5	0.00
08/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	847	1	1	1	1,360.00
08/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	323	0	0	0	400.00
08/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1137	1	1	1	400.00
08/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7965	8	8	8	0.00
08/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1962	2	2	2	500.00
08/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7086	7	7	7	0.00
08/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	773	1	1	1	500.00
08/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1348	2	1	2	200.00
08/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3950	4	4	4	0.00
08/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6681	7	7	7	0.00
08/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7049	7	7	7	0.00
08/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	986	1	1	1	500.00
08/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	36	0	0	0	500.00
08/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1303	1	1	1	0.00
08/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	45	0	0	0	200.00
08/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	210	0	0	0	700.00
08/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	1000	1	1	1	0.00
08/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	669	1	1	1	0.00
08/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	36	0	0	0	500.00
08/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1551	1	2	1	0.00
08/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	20	0	0	0	400.00
08/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1163	1	1	1	0.00
08/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2457	2	2	2	0.00
08/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	112	0	0	0	1,360.00
08/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1457	1	1	1	0.00
08/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	103	0	0	0	0.00
08/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	99	0	0	0	0.00
08/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	101	0	0	0	0.00
08/12/2023	2030 On 02-May-24			Bond Future	10.14	93.3132	92.9816	93.3132	19,737.00
08/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1064	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
08/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3640	4	4	4	1,080.00
08/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8632	9	9	9	0.00
08/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1966	2	2	2	1,000.00
08/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7177	7	7	7	0.00
08/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1314	1	1	1	0.00
08/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1331	1	1	1	0.00
08/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1297	1	1	1	0.00
08/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3085	3	3	3	500.00
08/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4529	5	5	5	500.00
08/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11212	12	11	12	0.00
08/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	37	0	0	0	500.00
08/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	681	1	1	1	0.00
08/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1170	1	1	1	0.00
08/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2627	2	3	2	0.00
08/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2579	2	3	2	0.00
08/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2603	2	3	2	0.00
08/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	272	0	0	0	1,000.00
08/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	141	0	0	0	1,080.00
08/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	945	1	1	1	0.00
08/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1876	2	2	2	0.00
08/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	3012	3	3	3	0.00
08/12/2023	2030 On 01-August-24			Bond Future	10.21	91.3542	91.0161	91.3542	0.00
08/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2693	3	3	3	0.00
08/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2716	3	3	3	0.00
08/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2671	3	3	3	0.00
08/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2056	2	2	2	0.00
08/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	2023	2	2	2	0.00
08/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2039	2	2	2	0.00
08/12/2023	2030 On 07-November-24			Bond Future	10.30	93.4857	93.1239	93.4857	1,652.00
08/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3634	4	4	4	0.00
08/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3658	4	4	4	0.00
08/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3610	4	4	4	0.00
08/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1990	2	2	2	0.00
08/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1965	2	2	2	0.00
08/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1978	2	2	2	0.00

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08/12/2023	2030 On 06-February-25			Bond Future	10.41	91.4334	91.0619	91.4334	0.00
08/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3446	4	3	4	0.00
08/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2490	2	2	2	0.00
08/12/2023	2032 On 01-February-24			Bond Future	10.92	89.0866	88.7049	89.0866	88,518.00
08/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4516	5	5	5	0.00
08/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4476	5	4	5	0.00
08/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4556	5	5	5	0.00
08/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1259	1	1	1	8,500.00
08/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5165	6	5	6	0.00
08/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	68	0	0	0	1,200.00
08/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	926	1	1	1	1,200.00
08/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7729	8	8	8	0.00
08/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	598	1	1	1	500.00
08/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1793	2	2	2	500.00
08/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8184	9	8	9	0.00
08/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7231	8	7	8	0.00
08/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	970	1	1	1	200.00
08/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4157	4	4	4	0.00
08/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3382	4	3	4	0.00
08/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2580	3	3	3	0.00
08/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2650	3	3	3	0.00
08/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	627	1	1	1	8,500.00
08/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	650	1	1	1	17,000.00
08/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	434	0	0	0	8,500.00
08/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	298	0	0	0	200.00
08/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1658	1	2	1	0.00
08/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	68	0	0	0	200.00
08/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	43	0	0	0	500.00
08/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	993	1	1	1	0.00
08/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2215	2	2	2	0.00
08/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	54	0	0	0	1,200.00
08/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1711	2	2	2	0.00
08/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4601	4	5	4	0.00
08/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	185	0	0	0	0.00

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08/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1367	1	1	1	0.00
08/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	246	0	0	0	0.00
08/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	256	0	0	0	0.00
08/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	251	0	0	0	0.00
08/12/2023	2032 On 02-May-24			Bond Future	11.01	86.8914	86.5079	86.8914	61,830.00
08/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1996	2	2	2	1,000.00
08/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8660	9	9	9	0.00
08/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1059	1	1	1	1,000.00
08/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1439	2	1	2	500.00
08/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2559	3	3	3	500.00
08/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9695	10	10	10	0.00
08/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3280	4	3	4	1,550.00
08/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10323	11	10	11	0.00
08/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1366	2	1	2	0.00
08/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1348	1	1	1	0.00
08/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1384	2	1	2	0.00
08/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1553	2	2	2	1,550.00
08/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2881	3	3	3	0.00
08/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4733	5	5	5	0.00
08/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1402	2	1	2	500.00
08/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1074	1	1	1	500.00
08/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1940	2	2	2	500.00
08/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3491	3	3	3	0.00
08/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3521	3	4	3	0.00
08/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3583	3	4	3	0.00
08/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3552	3	4	3	0.00
08/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	190	0	0	0	1,550.00
08/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1695	2	2	2	0.00
08/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3256	3	3	3	0.00
08/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	243	0	0	0	500.00
08/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2176	2	2	2	0.00
08/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3431	3	3	3	0.00
08/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2696	3	3	3	0.00
08/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	347	0	0	0	1,000.00
08/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4172	4	4	4	0.00

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08/12/2023	2032 On 01-August-24			Bond Future	11.10	88.7969	88.4055	88.7969	0.00
08/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3033	3	3	3	0.00
08/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3008	3	3	3	0.00
08/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3058	3	3	3	0.00
08/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2846	3	3	3	0.00
08/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2887	3	3	3	0.00
08/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2866	3	3	3	0.00
08/12/2023	2032 On 07-November-24			Bond Future	11.22	86.7021	86.2867	86.7021	1,526.00
08/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9570	10	10	10	0.00
08/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4142	4	4	4	1,615.00
08/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3708	4	4	4	0.00
08/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3682	4	4	4	0.00
08/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3734	4	4	4	0.00
08/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2564	2	3	2	0.00
08/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2599	2	3	2	0.00
08/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2582	2	3	2	0.00
08/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	709	1	1	1	1,615.00
08/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2319	2	2	2	0.00
08/12/2023	2032 On 06-February-25			Bond Future	11.36	88.5157	88.0897	88.5157	0.00
08/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4307	5	4	5	0.00
08/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2765	3	3	3	0.00
08/12/2023	2033 On 01-February-24			Bond Future	121.94	122.0137	121.9392	122.0137	8,052.00
08/12/2023	2033 On 02-May-24			Bond Future	123.20	123.2654	123.1986	123.2654	0.00
08/12/2023	2033 On 01-August-24			Bond Future	125.93	125.9985	125.9312	125.9985	0.00
08/12/2023	2033 On 07-November-24			Bond Future	127.37	127.4632	127.3734	127.4632	0.00
08/12/2023	2033 On 06-February-25			Bond Future	130.07	130.1655	130.0709	130.1655	0.00
08/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5131	5	5	5	0.00
08/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/12/2023	2037 On 01-February-24			Bond Future	12.09	77.2709	76.9023	77.2709	135,214.00
08/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2377	3	2	3	0.00
08/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2410	3	2	3	0.00
08/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2344	3	2	3	0.00
08/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9021	9	9	9	0.00
08/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4701	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1669	2	2	2	2,500.00
08/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	408	0	0	0	2,500.00
08/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1677	2	2	2	0.00
08/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	58	0	0	0	2,500.00
08/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1190	1	1	1	0.00
08/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1152	1	1	1	0.00
08/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1171	1	1	1	0.00
08/12/2023	2037 On 02-May-24			Bond Future	12.20	78.9769	78.6059	78.9769	0.00
08/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1068	1	1	1	0.00
08/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1085	1	1	1	0.00
08/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1053	1	1	1	0.00
08/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5273	5	5	5	0.00
08/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5192	5	5	5	0.00
08/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5232	5	5	5	0.00
08/12/2023	2037 On 01-August-24			Bond Future	12.32	76.4531	76.0745	76.4531	0.00
08/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8397	9	8	9	0.00
08/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6109	6	6	6	0.00
08/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2863	3	3	3	0.00
08/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2888	3	3	3	1,383.00
08/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2838	3	3	3	0.00
08/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4063	4	4	4	0.00
08/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4008	4	4	4	0.00
08/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4035	4	4	4	0.00
08/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1924	2	2	2	1,383.00
08/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1221	1	1	1	1,383.00
08/12/2023	2037 On 07-November-24			Bond Future	12.46	78.2359	77.8351	78.2359	9,175.00
08/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4417	5	4	5	0.00
08/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4445	5	4	5	0.00
08/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4389	5	4	5	0.00
08/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3847	4	4	4	0.00
08/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3803	4	4	4	0.00
08/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3825	4	4	4	0.00
08/12/2023	2037 On 06-February-25			Bond Future	12.61	75.6122	75.2013	75.6122	0.00
08/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4785	5	5	5	0.00
08/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	4045	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
08/12/2023	2038 On 01-February-24			Bond Future	130.72	130.9929	130.7187	130.9929	3,549.00
08/12/2023	2038 On 02-May-24			Bond Future	133.65	133.9168	133.6465	133.9168	1,706.00
08/12/2023	2038 On 01-August-24			Bond Future	134.53	134.8037	134.5284	134.8037	0.00
08/12/2023	2038 On 07-November-24			Bond Future	137.68	137.9850	137.6806	137.9850	0.00
08/12/2023	2038 On 06-February-25			Bond Future	138.46	138.7773	138.4631	138.7773	0.00
08/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3233	4	3	4	0.00
08/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/12/2023	2040 On 01-February-24			Bond Future	12.39	77.1510	76.7638	77.1510	126,582.00
08/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1525	2	2	2	0.00
08/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3560	4	4	4	0.00
08/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7891	8	8	8	0.00
08/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1635	2	2	2	0.00
08/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1607	2	2	2	0.00
08/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1664	2	2	2	0.00
08/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1914	2	2	2	0.00
08/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1970	2	2	2	0.00
08/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1942	2	2	2	0.00
08/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	134	0	0	0	0.00
08/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	806	1	1	1	0.00
08/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2057	2	2	2	0.00
08/12/2023	2040 On 02-May-24			Bond Future	12.51	78.8543	78.4644	78.8543	0.00
08/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	941	1	1	1	0.00
08/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	926	1	1	1	0.00
08/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	956	1	1	1	0.00
08/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6125	6	6	6	0.00
08/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6217	6	6	6	0.00
08/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6171	6	6	6	0.00
08/12/2023	2040 On 01-August-24			Bond Future	12.64	76.0774	75.6795	76.0774	0.00
08/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2864	3	3	3	0.00
08/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2838	3	3	3	0.00
08/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2890	3	3	3	0.00
08/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4525	4	5	4	0.00
08/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4585	4	5	4	0.00
08/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4555	4	5	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
08/12/2023	2040 On 07-November-24			Bond Future	12.78	77.8512	77.4306	77.8512	8,697.00
08/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4547	5	5	5	0.00
08/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4518	5	5	5	0.00
08/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4577	5	5	5	0.00
08/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4144	4	4	4	0.00
08/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4191	4	4	4	0.00
08/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4168	4	4	4	0.00
08/12/2023	2040 On 06-February-25			Bond Future	12.93	74.9684	74.5372	74.9684	0.00
08/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4711	5	5	5	0.00
08/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4599	4	5	4	0.00
08/12/2023	2044 On 01-February-24			Bond Future	12.48	73.2570	72.9261	73.2570	99,938.00
08/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4664	5	5	5	0.00
08/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1283	1	1	1	0.00
08/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1308	1	1	1	0.00
08/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1259	1	1	1	0.00
08/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3646	4	4	4	0.00
08/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	806	1	1	1	15,000.00
08/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2441	2	2	2	0.00
08/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2375	2	2	2	0.00
08/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2408	2	2	2	0.00
08/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	531	0	1	0	5,000.00
08/12/2023	2044 On 02-May-24			Bond Future	12.59	74.8744	74.5416	74.8744	27.00
08/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	875	1	1	1	0.00
08/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	890	1	1	1	0.00
08/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	861	1	1	1	0.00
08/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6392	6	6	6	0.00
08/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6296	6	6	6	0.00
08/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6344	6	6	6	0.00
08/12/2023	2044 On 01-August-24			Bond Future	12.71	72.1353	71.7958	72.1353	0.00
08/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2622	3	3	3	0.00
08/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2647	3	3	3	0.00
08/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2598	3	3	3	0.00
08/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5014	5	5	5	0.00
08/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4948	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4981	5	5	5	0.00
08/12/2023	2044 On 07-November-24			Bond Future	12.85	73.8171	73.4569	73.8171	0.00
08/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4499	5	4	5	0.00
08/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4528	5	5	5	0.00
08/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4470	5	4	5	0.00
08/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4193	4	4	4	0.00
08/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4145	4	4	4	0.00
08/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4169	4	4	4	0.00
08/12/2023	2044 On 06-February-25			Bond Future	12.99	70.9751	70.6057	70.9751	0.00
08/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4806	5	5	5	0.00
08/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4659	4	5	4	0.00
08/12/2023	2046 On 01-February-24			Bond Future	114.76	115.4435	114.7599	115.4435	11,904.00
08/12/2023	2046 On 02-May-24			Bond Future	115.17	115.8590	115.1688	115.8590	4,626.00
08/12/2023	2046 On 01-August-24			Bond Future	117.72	118.4274	117.7229	118.4274	0.00
08/12/2023	2046 On 07-November-24			Bond Future	118.26	119.0042	118.2630	119.0042	0.00
08/12/2023	2046 On 06-February-25			Bond Future	120.77	121.5251	120.7655	121.5251	0.00
08/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	6756	8	7	8	0.00
08/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/12/2023	2050 On 01-February-24			Bond Future	114.08	115.0465	114.0824	115.0465	10,813.00
08/12/2023	2050 On 02-May-24			Bond Future	116.64	117.6144	116.6377	117.6144	3,316.00
08/12/2023	2050 On 01-August-24			Bond Future	116.90	117.9025	116.9050	117.9025	0.00
08/12/2023	2050 On 07-November-24			Bond Future	119.64	120.6850	119.6443	120.6850	0.00
08/12/2023	2050 On 06-February-25			Bond Future	119.80	120.8657	119.7998	120.8657	0.00
08/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4200	5	4	5	0.00
08/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	AL37 On 01-February-24			Index Future	937.34	939.7820	937.3430	939.7820	0.00
08/12/2023	AL37 On 02-May-24			Index Future	958.11	960.5310	958.1100	960.5310	0.00
08/12/2023	AL37 On 01-August-24			Index Future	979.14	981.6070	979.1420	981.6070	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
08/12/2023	AL37 On 07-November-24			Index Future	1001.87	1004.5540	1001.8700	1004.5540	0.00
08/12/2023	AL37 On 06-February-25			Index Future	1022.89	1025.6560	1022.8940	1025.6560	0.00
08/12/2023	AL7T On 01-February-24			Index Future	1080.50	1080.8360	1080.4990	1080.8360	0.00
08/12/2023	AL7T On 02-May-24			Index Future	1104.44	1104.6990	1104.4380	1104.6990	0.00
08/12/2023	AL7T On 01-August-24			Index Future	1128.68	1128.9380	1128.6810	1128.9380	0.00
08/12/2023	AL7T On 07-November-24			Index Future	1154.88	1155.3290	1154.8800	1155.3290	0.00
08/12/2023	AL7T On 06-February-25			Index Future	1179.12	1179.5990	1179.1160	1179.5990	0.00
08/12/2023	ALBI On 01-February-24			Index Future	941.25	938.5270	941.2470	938.5270	100.00
08/12/2023	ALBI On 02-May-24			Index Future	962.10	959.2480	962.1000	959.2480	0.00
08/12/2023	ALBI On 01-August-24			Index Future	983.22	980.2960	983.2200	980.2960	0.00
08/12/2023	ALBI On 07-November-24			Index Future	1006.04	1003.2120	1006.0420	1003.2120	0.00
08/12/2023	ALBI On 06-February-25			Index Future	1027.15	1024.2860	1027.1540	1024.2860	0.00
08/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/12/2023	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
08/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	ES33 On 01-February-24			Bond Future	12.52	75.6678	75.3641	75.6678	0.00
08/12/2023	ES33 On 02-May-24			Bond Future	12.65	73.5580	73.2531	73.5580	0.00
08/12/2023	ES33 On 01-August-24			Bond Future	12.80	75.1882	74.8769	75.1882	0.00
08/12/2023	ES33 On 07-November-24			Bond Future	12.98	73.1581	72.8269	73.1581	0.00
08/12/2023	ES33 On 06-February-25			Bond Future	13.18	74.7038	74.3640	74.7038	0.00
08/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	632	1	1	1	0.00
08/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/12/2023	ES42 On 01-February-24			Bond Future	13.13	70.9405	70.5929	70.9405	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
08/12/2023	ES42 On 02-May-24			Bond Future	13.27	68.2615	67.9115	68.2615	0.00
08/12/2023	ES42 On 01-August-24			Bond Future	13.41	69.7736	69.4162	69.7736	0.00
08/12/2023	ES42 On 07-November-24			Bond Future	13.58	67.1501	66.7724	67.1501	0.00
08/12/2023	ES42 On 06-February-25			Bond Future	13.76	68.5658	68.1786	68.5658	0.00
08/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
08/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	215	0	0	0	0.00
08/12/2023	GOVI On 01-February-24			GOVI	926.36	925.1360	926.3580	925.1360	709.00
08/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	463680	45	46	45	0.00
08/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	463580	45	46	45	0.00
08/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	463780	45	46	45	0.00
08/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 02-May-24			GOVI	946.88	945.5620	946.8810	945.5620	0.00
08/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	40890	5	4	5	0.00
08/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	41090	5	4	5	0.00
08/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	40990	5	4	5	0.00
08/12/2023	GOVI On 01-August-24			GOVI	967.67	966.3090	967.6660	966.3090	0.00
08/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	242760	23	24	23	0.00
08/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	242960	23	24	23	0.00
08/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	242860	23	24	23	0.00
08/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 07-November-24			GOVI	990.13	988.8980	990.1280	988.8980	0.00
08/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	413480	40	41	40	0.00
08/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	413380	40	41	40	0.00
08/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	413280	40	41	40	0.00
08/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/12/2023	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
08/12/2023	GOVI On 06-February-25			GOVI	1010.91	1009.6720	1010.9060	1009.6720	0.00
08/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	389060	38	39	38	0.00
08/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2023	IGOV On 01-February-24			Index Future	343.96	344.7450	343.9620	344.7450	606.00
08/12/2023	IGOV On 02-May-24			Index Future	351.67	352.4400	351.6660	352.4400	16.00
08/12/2023	IGOV On 01-August-24			Index Future	359.47	360.2550	359.4670	360.2550	0.00
08/12/2023	IGOV On 07-November-24			Index Future	367.90	368.7620	367.8970	368.7620	0.00
08/12/2023	IGOV On 06-February-25			Index Future	375.70	376.5870	375.6960	376.5870	0.00
08/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.38	91.6300	91.6200	91.6300	0.00
08/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6500	91.6300	91.6500	0.00
08/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.34	91.6800	91.6600	91.6800	0.00
08/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.7100	91.6700	91.7100	0.00
08/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.24	91.8000	91.7600	91.8000	0.00
08/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.20	91.8200	91.8000	91.8200	0.00
08/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9700	91.9100	91.9700	0.00
08/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1800	92.1400	92.1800	0.00
08/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.56	92.4900	92.4400	92.4900	0.00
08/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.42	92.6300	92.5800	92.6300	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
08/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.33	92.7200	92.6700	92.7200	0.00
08/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.32	92.7400	92.6800	92.7400	0.00
08/12/2023	R035 On 01-February-24			Bond Future	11.71	86.9386	86.5691	86.9386	68,171.00
08/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	89	0	0	0	400.00
08/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	444	1	0	1	400.00
08/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8745	9	9	9	0.00
08/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3256	4	3	4	0.00
08/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3218	4	3	4	0.00
08/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3294	4	3	4	0.00
08/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	710	1	1	1	0.00
08/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	736	1	1	1	0.00
08/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	723	1	1	1	0.00
08/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	59	0	0	0	400.00
08/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3670	3	4	3	0.00
08/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6206	6	6	6	0.00
08/12/2023	R035 On 02-May-24			Bond Future	11.81	84.3463	83.9748	84.3463	105,087.00
08/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1275	1	1	1	0.00
08/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1257	1	1	1	0.00
08/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1293	1	1	1	0.00
08/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4520	4	5	4	0.00
08/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4595	4	5	4	0.00
08/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4557	4	5	4	0.00
08/12/2023	R035 On 01-August-24			Bond Future	11.92	86.1961	85.8172	86.1961	0.00
08/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3121	3	3	3	0.00
08/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3094	3	3	3	0.00
08/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3148	3	3	3	0.00
08/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3693	4	4	4	0.00
08/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3744	4	4	4	0.00
08/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3719	4	4	4	0.00
08/12/2023	R035 On 07-November-24			Bond Future	12.05	83.6922	83.2900	83.6922	19,875.00
08/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4026	4	4	4	0.00
08/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3997	4	4	4	0.00
08/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4054	4	4	4	0.00
08/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3368	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3411	3	3	3	0.00
08/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3389	3	3	3	0.00
08/12/2023	R035 On 06-February-25			Bond Future	12.20	85.4433	85.0307	85.4433	0.00
08/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4572	5	5	5	0.00
08/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3563	3	4	3	0.00
08/12/2023	R053 On 01-February-24			Bond Future	12.38	98.5864	98.1112	98.5864	0.00
08/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4939	5	5	5	0.00
08/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4887	5	5	5	0.00
08/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4990	5	5	5	0.00
08/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	1039	1	1	1	0.00
08/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1073	1	1	1	0.00
08/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1056	1	1	1	0.00
08/12/2023	R053 On 02-May-24			Bond Future	12.49	94.8983	94.4199	94.8983	5,189.00
08/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6348	7	6	7	0.00
08/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6393	7	6	7	0.00
08/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6302	7	6	7	0.00
08/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2593	2	3	2	0.00
08/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2550	2	3	2	0.00
08/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2571	2	3	2	0.00
08/12/2023	R053 On 01-August-24			Bond Future	12.60	96.9790	96.4906	96.9790	0.00
08/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7238	8	7	8	0.00
08/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7282	8	7	8	0.00
08/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7195	8	7	8	0.00
08/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3568	3	4	3	0.00
08/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3523	3	4	3	0.00
08/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3545	3	4	3	0.00
08/12/2023	R053 On 07-November-24			Bond Future	12.74	93.3694	92.8532	93.3694	0.00
08/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6108	6	6	6	0.00
08/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6147	6	6	6	0.00
08/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6070	6	6	6	0.00
08/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5719	5	6	5	0.00
08/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5656	5	6	5	0.00
08/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5688	5	6	5	0.00
08/12/2023	R053 On 06-February-25			Bond Future	12.88	95.3199	94.7908	95.3199	0.00

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08/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6534	7	7	7	0.00
08/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6124	6	6	6	0.00
08/12/2023	R186 On 01-February-24			Bond Future	8.86	105.6020	105.3968	105.6020	76,165.00
08/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1780	2	2	2	0.00
08/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1801	2	2	2	0.00
08/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1758	2	2	2	0.00
08/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	149	0	0	0	0.00
08/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	143	0	0	0	0.00
08/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	146	0	0	0	0.00
08/12/2023	R186 On 02-May-24			Bond Future	8.85	107.9335	107.7319	107.9335	10,568.00
08/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	198	0	0	0	0.00
08/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	203	0	0	0	0.00
08/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	193	0	0	0	0.00
08/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3728	4	4	4	0.00
08/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2396	3	2	3	2,030.00
08/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	155	0	0	0	2,030.00
08/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	346	0	0	0	0.00
08/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2237	2	2	2	0.00
08/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2198	2	2	2	0.00
08/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2217	2	2	2	0.00
08/12/2023	R186 On 01-August-24			Bond Future	8.84	104.9925	104.7873	104.9925	0.00
08/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	959	1	1	1	0.00
08/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	971	1	1	1	0.00
08/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	948	1	1	1	0.00
08/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1290	1	1	1	0.00
08/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1270	1	1	1	0.00
08/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1280	1	1	1	0.00
08/12/2023	R186 On 07-November-24			Bond Future	8.85	107.4433	107.2152	107.4433	45,250.00
08/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1592	2	2	2	0.00
08/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1579	2	2	2	0.00
08/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1605	2	2	2	0.00
08/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	1035	1	1	1	0.00
08/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	1048	1	1	1	0.00
08/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	1042	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R186 On 06-February-25			Bond Future	8.91	104.3779	104.1427	104.3779	0.00
08/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1387	2	1	2	0.00
08/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1184	1	1	1	0.00
08/12/2023	R202 On 01-February-24			Bond Future	258.05	257.5771	258.0536	257.5771	5,070.00
08/12/2023	R202 On 02-May-24			Bond Future	263.83	263.3264	263.8335	263.3264	0.00
08/12/2023	R202 On 01-August-24			Bond Future	264.56	264.0377	264.5577	264.0377	0.00
08/12/2023	R202 On 07-November-24			Bond Future	270.76	270.2698	270.7580	270.2698	6.00
08/12/2023	R202 On 06-February-25			Bond Future	271.23	270.7397	271.2312	270.7397	0.00
08/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	4441	4	4	4	0.00
08/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/12/2023	R209 On 01-February-24			Bond Future	11.84	66.9768	66.6519	66.9768	14,285.00
08/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2253	2	2	2	0.00
08/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2222	2	2	2	0.00
08/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2283	3	2	3	0.00
08/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	889	1	1	1	0.00
08/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	919	1	1	1	0.00
08/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	904	1	1	1	0.00
08/12/2023	R209 On 02-May-24			Bond Future	11.93	65.3024	64.9754	65.3024	0.00
08/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	918	1	1	1	0.00
08/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	904	1	1	1	0.00
08/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	932	1	1	1	0.00
08/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4513	4	5	4	0.00
08/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4585	4	5	4	0.00
08/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4549	4	5	4	0.00
08/12/2023	R209 On 01-August-24			Bond Future	12.04	66.7344	66.4006	66.7344	0.00
08/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2414	3	2	3	0.00
08/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2392	3	2	3	0.00
08/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2436	3	2	3	0.00
08/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3537	3	4	3	0.00
08/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3586	3	4	3	0.00
08/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3561	3	4	3	0.00
08/12/2023	R209 On 07-November-24			Bond Future	12.16	65.1350	64.7822	65.1350	5,237.00
08/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3588	4	4	4	0.00
08/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3612	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
08/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3563	4	4	4	0.00
08/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3358	3	3	3	0.00
08/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3317	3	3	3	0.00
08/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3338	3	3	3	0.00
08/12/2023	R209 On 06-February-25			Bond Future	12.30	66.4974	66.1357	66.4974	0.00
08/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4021	4	4	4	0.00
08/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3393	3	3	3	0.00
08/12/2023	R210 On 01-February-24			Bond Future	233.10	232.8257	233.1016	232.8257	501.00
08/12/2023	R210 On 02-May-24			Bond Future	235.05	234.7461	235.0459	234.7461	0.00
08/12/2023	R210 On 01-August-24			Bond Future	240.26	239.9504	240.2589	239.9504	0.00
08/12/2023	R210 On 07-November-24			Bond Future	242.53	242.2516	242.5269	242.2516	60.00
08/12/2023	R210 On 06-February-25			Bond Future	247.66	247.3855	247.6615	247.3855	0.00
08/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8051	8	8	8	0.00
08/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/12/2023	R213 On 01-February-24			Bond Future	10.61	85.7783	85.4348	85.7783	29,551.00
08/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4756	5	5	5	0.00
08/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4793	5	5	5	0.00
08/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4719	5	5	5	0.00
08/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	176	0	0	0	0.00
08/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	169	0	0	0	0.00
08/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	172	0	0	0	0.00
08/12/2023	R213 On 02-May-24			Bond Future	10.68	84.1135	83.7687	84.1135	0.00
08/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1291	1	1	1	0.00
08/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1307	1	1	1	0.00
08/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1274	1	1	1	0.00
08/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	3000	3	3	3	0.00
08/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2946	3	3	3	0.00
08/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2973	3	3	3	0.00
08/12/2023	R213 On 01-August-24			Bond Future	10.77	85.9584	85.6067	85.9584	0.00
08/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2801	3	3	3	0.00
08/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2824	3	3	3	0.00
08/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2778	3	3	3	0.00
08/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2391	2	2	2	0.00
08/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2355	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
08/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2373	2	2	2	0.00
08/12/2023	R213 On 07-November-24			Bond Future	10.88	84.4036	84.0294	84.4036	16,191.00
08/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3579	4	4	4	0.00
08/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3554	4	4	4	0.00
08/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3603	4	4	4	0.00
08/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2223	2	2	2	0.00
08/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2252	2	2	2	0.00
08/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2238	2	2	2	0.00
08/12/2023	R213 On 06-February-25			Bond Future	11.01	86.1711	85.7872	86.1711	0.00
08/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3775	4	4	4	0.00
08/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2485	2	2	2	0.00
08/12/2023	R214 On 01-February-24			Bond Future	12.26	62.3412	62.0126	62.3412	10,900.00
08/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1251	1	1	1	0.00
08/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1229	1	1	1	0.00
08/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1274	1	1	1	0.00
08/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1772	2	2	2	0.00
08/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1823	2	2	2	0.00
08/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1797	2	2	2	0.00
08/12/2023	R214 On 02-May-24			Bond Future	12.36	60.4132	60.0818	60.4132	10,172.00
08/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1937	2	2	2	7,110.00
08/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5923	6	6	6	0.00
08/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3872	4	4	4	0.00
08/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1893	2	2	2	10,000.00
08/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	768	1	1	1	0.00
08/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	755	1	1	1	0.00
08/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	780	1	1	1	0.00
08/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5150	5	5	5	0.00
08/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5230	5	5	5	0.00
08/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5190	5	5	5	0.00
08/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2992	3	3	3	0.00
08/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1562	1	2	1	17,110.00
08/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3044	3	3	3	0.00
08/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	861	1	1	1	17,110.00
08/12/2023	R214 On 01-August-24			Bond Future	12.47	61.7381	61.3999	61.7381	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
08/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2451	3	2	3	0.00
08/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2429	3	2	3	0.00
08/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2473	3	2	3	0.00
08/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3815	4	4	4	0.00
08/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3867	4	4	4	0.00
08/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3841	4	4	4	0.00
08/12/2023	R214 On 07-November-24			Bond Future	12.59	59.8718	59.5153	59.8718	0.00
08/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3648	4	4	4	0.00
08/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3673	4	4	4	0.00
08/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3624	4	4	4	0.00
08/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3591	3	4	3	0.00
08/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3549	3	4	3	0.00
08/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3570	3	4	3	0.00
08/12/2023	R214 On 06-February-25			Bond Future	12.73	61.1243	60.7590	61.1243	0.00
08/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3907	4	4	4	0.00
08/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3989	4	4	4	0.00
08/12/2023	R248 On 01-February-24			Bond Future	12.39	76.4349	76.0659	76.4349	246,288.00
08/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7979	8	8	8	0.00
08/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4483	5	4	5	0.00
08/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1199	1	1	1	0.00
08/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1223	1	1	1	0.00
08/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1175	1	1	1	0.00
08/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1588	2	2	2	0.00
08/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	220	0	0	0	0.00
08/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5641	6	6	6	0.00
08/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	383	0	0	0	0.00
08/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2123	2	2	2	0.00
08/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5693	5	6	5	0.00
08/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2653	2	3	2	0.00
08/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2581	2	3	2	0.00
08/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2617	2	3	2	0.00
08/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	607	1	1	1	0.00
08/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	151	0	0	0	0.00
08/12/2023	R248 On 02-May-24			Bond Future	12.49	73.6742	73.3026	73.6742	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
08/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	704	1	1	1	0.00
08/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2807	3	3	3	0.00
08/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5349	6	5	6	0.00
08/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	796	1	1	1	0.00
08/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	810	1	1	1	0.00
08/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	782	1	1	1	0.00
08/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7100	7	7	7	0.00
08/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6996	7	7	7	0.00
08/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7048	7	7	7	0.00
08/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1746	2	2	2	0.00
08/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3347	3	3	3	0.00
08/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7418	7	7	7	0.00
08/12/2023	R248 On 01-August-24			Bond Future	12.60	75.2898	74.9106	75.2898	13,000.00
08/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3011	3	3	3	0.00
08/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3038	3	3	3	0.00
08/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2984	3	3	3	0.00
08/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4712	5	5	5	0.00
08/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4649	4	5	4	0.00
08/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4681	4	5	4	0.00
08/12/2023	R248 On 07-November-24			Bond Future	12.74	72.5947	72.1940	72.5947	0.00
08/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4657	5	5	5	0.00
08/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4687	5	5	5	0.00
08/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4627	5	5	5	0.00
08/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4391	4	4	4	0.00
08/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4341	4	4	4	0.00
08/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4366	4	4	4	0.00
08/12/2023	R248 On 06-February-25			Bond Future	12.88	74.1127	73.7020	74.1127	0.00
08/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4354	5	4	5	0.00
08/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5268	5	5	5	0.00
08/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/12/2023	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
08/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00