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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/11/2023 TO: 08/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	2025 On 01-February-24			Bond Future	174.71	174.7242	174.7118	174.7242	11,475.00
08/11/2023	2025 On 02-May-24			Bond Future	178.64	178.6489	178.6370	178.6489	0.00
08/11/2023	2025 On 01-August-24			Bond Future	180.83	180.8421	180.8304	180.8421	0.00
08/11/2023	2025 On 07-November-24			Bond Future	185.23	185.2438	185.2332	185.2438	0.00
08/11/2023	2029 On 01-February-24			Bond Future	126.38	126.7724	126.3835	126.7724	7,314.00
08/11/2023	2029 On 02-May-24			Bond Future	127.86	128.2525	127.8552	128.2525	0.00
08/11/2023	2029 On 01-August-24			Bond Future	130.74	131.1471	130.7416	131.1471	0.00
08/11/2023	2029 On 07-November-24			Bond Future	132.52	132.9371	132.5222	132.9371	0.00
08/11/2023	2029 On 06-February-25			Bond Future	135.34	135.7587	135.3369	135.7587	0.00
08/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	2937	3	3	3	0.00
08/11/2023	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
08/11/2023	2030 On 01-February-24			Bond Future	10.37	89.3952	89.7703	89.3952	60,054.00
08/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4292	4	4	4	0.00
08/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4326	4	4	4	0.00
08/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4259	4	4	4	0.00
08/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4128	4	4	4	0.00
08/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	752	1	1	1	1,360.00
08/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	386	0	0	0	400.00
08/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	952	1	1	1	400.00
08/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6851	7	7	7	0.00
08/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1546	1	2	1	500.00
08/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6005	6	6	6	0.00
08/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	702	1	1	1	500.00
08/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1100	1	1	1	200.00
08/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3146	3	3	3	0.00
08/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5621	5	6	5	0.00
08/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5970	6	6	6	0.00
08/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	846	1	1	1	500.00
08/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	154	0	0	0	500.00
08/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2359	3	2	3	0.00
08/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	182	0	0	0	200.00
08/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	602	1	1	1	700.00
08/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1948	2	2	2	0.00
08/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1449	2	1	2	0.00
08/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	151	0	0	0	500.00
08/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2676	3	3	3	0.00
08/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	101	0	0	0	400.00
08/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2173	2	2	2	0.00
08/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3716	4	4	4	0.00
08/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	372	0	0	0	1,360.00
08/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2558	3	3	3	0.00
08/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	348	0	0	0	0.00
08/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	337	0	0	0	0.00
08/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	343	0	0	0	0.00
08/11/2023	2030 On 02-May-24			Bond Future	10.44	91.3816	91.7654	91.3816	19,883.00
08/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1398	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
08/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6107	6	6	6	0.00
08/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	726	1	1	1	1,000.00
08/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2809	3	3	3	1,080.00
08/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	906	1	1	1	0.00
08/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	918	1	1	1	0.00
08/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	894	1	1	1	0.00
08/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7538	7	8	7	0.00
08/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2325	2	2	2	500.00
08/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3612	3	4	3	500.00
08/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10046	10	10	10	0.00
08/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	86	0	0	0	500.00
08/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	980	1	1	1	0.00
08/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1626	2	2	2	0.00
08/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	263	0	0	0	1,080.00
08/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1330	1	1	1	0.00
08/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3440	4	3	4	0.00
08/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3383	4	3	4	0.00
08/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3412	4	3	4	0.00
08/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2525	3	3	3	0.00
08/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	418	0	0	0	1,000.00
08/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3890	4	4	4	0.00
08/11/2023	2030 On 01-August-24			Bond Future	10.52	89.4168	89.8097	89.4168	0.00
08/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2257	2	2	2	0.00
08/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2277	2	2	2	0.00
08/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2238	2	2	2	0.00
08/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2829	3	3	3	0.00
08/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2791	3	3	3	0.00
08/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2810	3	3	3	0.00
08/11/2023	2030 On 07-November-24			Bond Future	10.61	91.5698	91.9728	91.5698	221.00
08/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3095	3	3	3	0.00
08/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3116	3	3	3	0.00
08/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3074	3	3	3	0.00
08/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2605	3	3	3	0.00
08/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2574	3	3	3	0.00
08/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2590	3	3	3	0.00

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08/11/2023	2030 On 06-February-25			Bond Future	10.74	89.4781	89.8911	89.4781	0.00
08/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2883	3	3	3	0.00
08/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3098	3	3	3	0.00
08/11/2023	2032 On 01-February-24			Bond Future	11.28	86.4952	87.0222	86.4952	94,845.00
08/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3470	3	3	3	0.00
08/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3437	3	3	3	0.00
08/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1025	1	1	1	8,500.00
08/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4012	4	4	4	0.00
08/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	166	0	0	0	1,200.00
08/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	799	1	1	1	1,200.00
08/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6289	6	6	6	0.00
08/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	580	0	1	0	500.00
08/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1393	1	1	1	500.00
08/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6711	6	7	6	0.00
08/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3503	3	4	3	0.00
08/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	829	1	1	1	200.00
08/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3177	3	3	3	0.00
08/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5833	5	6	5	0.00
08/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	353	0	0	0	200.00
08/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1000	1	1	1	200.00
08/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3199	4	3	4	0.00
08/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	875	1	1	1	0.00
08/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	253	0	0	0	500.00
08/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2275	3	2	3	0.00
08/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3879	4	4	4	0.00
08/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	297	0	0	0	1,200.00
08/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3266	4	3	4	0.00
08/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6381	7	6	7	0.00
08/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	714	1	1	1	17,000.00
08/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2816	3	3	3	0.00
08/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	899	1	1	1	0.00
08/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	887	1	1	1	0.00
08/11/2023	2032 On 02-May-24			Bond Future	11.38	84.2550	84.7942	84.2550	61,107.00
08/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1433	1	1	1	1,000.00

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08/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7245	7	7	7	0.00
08/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	766	1	1	1	1,000.00
08/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8850	8	9	8	0.00
08/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1024	1	1	1	500.00
08/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1860	2	2	2	500.00
08/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8240	8	8	8	0.00
08/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	971	1	1	1	0.00
08/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	958	1	1	1	0.00
08/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	984	1	1	1	0.00
08/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2437	2	2	2	1,550.00
08/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1107	1	1	1	1,550.00
08/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4524	5	5	5	0.00
08/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4835	5	5	5	0.00
08/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4906	5	5	5	0.00
08/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4871	5	5	5	0.00
08/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	502	1	1	1	500.00
08/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3190	4	3	4	0.00
08/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	430	0	0	0	1,550.00
08/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2566	3	3	3	0.00
08/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4730	5	5	5	0.00
08/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3846	4	4	4	0.00
08/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5594	6	6	6	0.00
08/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	646	1	1	1	1,000.00
08/11/2023	2032 On 01-August-24			Bond Future	11.48	86.1366	86.6883	86.1366	0.00
08/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2369	2	2	2	0.00
08/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2348	2	2	2	0.00
08/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2389	2	2	2	0.00
08/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3894	4	4	4	0.00
08/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3944	4	4	4	0.00
08/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3919	4	4	4	0.00
08/11/2023	2032 On 07-November-24			Bond Future	11.61	84.0425	84.6080	84.0425	274.00
08/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8415	8	8	8	0.00
08/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3492	3	3	3	1,615.00
08/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3122	3	3	3	0.00
08/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3100	3	3	3	0.00

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08/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3144	3	3	3	0.00
08/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3652	4	4	4	0.00
08/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3696	4	4	4	0.00
08/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3674	4	4	4	0.00
08/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1232	1	1	1	1,615.00
08/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3347	4	3	4	0.00
08/11/2023	2032 On 06-February-25			Bond Future	11.76	85.8007	86.3795	85.8007	0.00
08/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3622	3	4	3	0.00
08/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3790	4	4	4	0.00
08/11/2023	2033 On 01-February-24			Bond Future	121.16	120.8714	121.1637	120.8714	8,207.00
08/11/2023	2033 On 02-May-24			Bond Future	122.42	122.1230	122.4221	122.1230	0.00
08/11/2023	2033 On 01-August-24			Bond Future	125.19	124.8793	125.1859	124.8793	0.00
08/11/2023	2033 On 07-November-24			Bond Future	126.73	126.4187	126.7332	126.4187	0.00
08/11/2023	2033 On 06-February-25			Bond Future	129.43	129.1019	129.4251	129.1019	0.00
08/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4485	4	4	4	0.00
08/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/11/2023	2037 On 01-February-24			Bond Future	12.29	75.3626	75.8426	75.3626	137,263.00
08/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2230	2	2	2	0.00
08/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2258	2	2	2	0.00
08/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2201	2	2	2	0.00
08/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8179	8	8	8	0.00
08/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4239	4	4	4	0.00
08/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1625	1	2	1	2,500.00
08/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1006	1	1	1	2,500.00
08/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2692	3	3	3	0.00
08/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	276	0	0	0	2,500.00
08/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2107	2	2	2	0.00
08/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2059	2	2	2	0.00
08/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2083	2	2	2	0.00
08/11/2023	2037 On 02-May-24			Bond Future	12.41	77.0370	77.5280	77.0370	0.00
08/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	989	1	1	1	0.00
08/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1001	1	1	1	0.00
08/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	976	1	1	1	0.00
08/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6274	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6186	7	6	7	0.00
08/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6230	7	6	7	0.00
08/11/2023	2037 On 01-August-24			Bond Future	12.53	74.5014	75.0038	74.5014	0.00
08/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7764	7	8	7	0.00
08/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5609	5	6	5	0.00
08/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2634	2	3	2	0.00
08/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2657	2	3	2	1,383.00
08/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2611	2	3	2	0.00
08/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4907	5	5	5	0.00
08/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4847	5	5	5	0.00
08/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4877	5	5	5	0.00
08/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2495	3	2	3	1,383.00
08/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1658	2	2	2	1,383.00
08/11/2023	2037 On 07-November-24			Bond Future	12.67	76.2943	76.8095	76.2943	9,107.00
08/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3940	4	4	4	0.00
08/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3966	4	4	4	0.00
08/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3914	4	4	4	0.00
08/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4398	5	4	5	0.00
08/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4350	5	4	5	0.00
08/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4374	5	4	5	0.00
08/11/2023	2037 On 06-February-25			Bond Future	12.82	73.6301	74.1573	73.6301	0.00
08/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4222	4	4	4	0.00
08/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4526	5	5	5	0.00
08/11/2023	2038 On 01-February-24			Bond Future	130.03	128.6856	130.0290	128.6856	3,069.00
08/11/2023	2038 On 02-May-24			Bond Future	132.95	131.5762	132.9502	131.5762	1,706.00
08/11/2023	2038 On 01-August-24			Bond Future	133.88	132.4768	133.8822	132.4768	0.00
08/11/2023	2038 On 07-November-24			Bond Future	137.14	135.7008	137.1413	135.7008	0.00
08/11/2023	2038 On 06-February-25			Bond Future	137.94	136.4641	137.9363	136.4641	0.00
08/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2706	1	3	1	0.00
08/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/11/2023	2040 On 01-February-24			Bond Future	12.48	75.8207	76.3009	75.8207	127,684.00
08/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1780	2	2	2	1,000.00
08/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3673	3	4	3	1,000.00
08/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7687	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1885	2	2	2	0.00
08/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1859	2	2	2	0.00
08/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1913	2	2	2	0.00
08/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2625	3	3	3	0.00
08/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2684	3	3	3	0.00
08/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2655	3	3	3	0.00
08/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	393	0	0	0	1,000.00
08/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1382	2	1	2	0.00
08/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2775	3	3	3	0.00
08/11/2023	2040 On 02-May-24			Bond Future	12.60	77.5053	77.9966	77.5053	0.00
08/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1032	1	1	1	0.00
08/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1019	1	1	1	0.00
08/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1045	1	1	1	0.00
08/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6681	7	7	7	0.00
08/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6777	7	7	7	0.00
08/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6729	7	7	7	0.00
08/11/2023	2040 On 01-August-24			Bond Future	12.72	74.7297	75.2324	74.7297	0.00
08/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2904	3	3	3	0.00
08/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2879	3	3	3	0.00
08/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2929	3	3	3	0.00
08/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5011	5	5	5	0.00
08/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5074	5	5	5	0.00
08/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5042	5	5	5	0.00
08/11/2023	2040 On 07-November-24			Bond Future	12.85	76.5280	77.0434	76.5280	8,639.00
08/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4380	4	4	4	0.00
08/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4352	4	4	4	0.00
08/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4408	4	4	4	0.00
08/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4363	5	4	5	0.00
08/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4412	5	4	5	0.00
08/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4387	5	4	5	0.00
08/11/2023	2040 On 06-February-25			Bond Future	13.00	73.6175	74.1450	73.6175	0.00
08/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4486	4	4	4	0.00
08/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4767	5	5	5	0.00
08/11/2023	2044 On 01-February-24			Bond Future	12.53	72.1020	72.6120	72.1020	103,703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4745	4	5	4	0.00
08/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1545	1	2	1	0.00
08/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1570	1	2	1	0.00
08/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1521	1	2	1	0.00
08/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3793	3	4	3	0.00
08/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1267	1	1	1	15,000.00
08/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3017	3	3	3	0.00
08/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2950	3	3	3	0.00
08/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2983	3	3	3	0.00
08/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	926	1	1	1	5,000.00
08/11/2023	2044 On 02-May-24			Bond Future	12.65	73.7039	74.2256	73.7039	27.00
08/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1029	1	1	1	0.00
08/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1042	1	1	1	0.00
08/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1015	1	1	1	0.00
08/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6863	7	7	7	0.00
08/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6764	7	7	7	0.00
08/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6813	7	7	7	0.00
08/11/2023	2044 On 01-August-24			Bond Future	12.77	70.9686	71.5023	70.9686	0.00
08/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2670	2	3	2	0.00
08/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2693	2	3	2	0.00
08/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2646	2	3	2	0.00
08/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5356	6	5	6	0.00
08/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5288	6	5	6	0.00
08/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5322	6	5	6	0.00
08/11/2023	2044 On 07-November-24			Bond Future	12.89	72.6764	73.2234	72.6764	0.00
08/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4488	4	4	4	0.00
08/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4516	4	5	4	0.00
08/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4460	4	4	4	0.00
08/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4417	5	4	5	0.00
08/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4367	5	4	5	0.00
08/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4392	5	4	5	0.00
08/11/2023	2044 On 06-February-25			Bond Future	13.04	69.8104	70.3702	69.8104	0.00
08/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4626	4	5	4	0.00
08/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4714	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
08/11/2023	2046 On 01-February-24			Bond Future	113.44	112.5784	113.4430	112.5784	11,513.00
08/11/2023	2046 On 02-May-24			Bond Future	113.84	112.9583	113.8424	112.9583	4,626.00
08/11/2023	2046 On 01-August-24			Bond Future	116.41	115.5075	116.4122	115.5075	0.00
08/11/2023	2046 On 07-November-24			Bond Future	117.04	116.1149	117.0418	116.1149	0.00
08/11/2023	2046 On 06-February-25			Bond Future	119.53	118.5769	119.5255	118.5769	0.00
08/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	5515	5	6	5	0.00
08/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/11/2023	2050 On 01-February-24			Bond Future	113.80	112.0506	113.7991	112.0506	10,813.00
08/11/2023	2050 On 02-May-24			Bond Future	116.36	114.5676	116.3557	114.5676	3,316.00
08/11/2023	2050 On 01-August-24			Bond Future	116.68	114.8480	116.6767	114.8480	0.00
08/11/2023	2050 On 07-November-24			Bond Future	119.52	117.6429	119.5169	117.6429	0.00
08/11/2023	2050 On 06-February-25			Bond Future	119.69	117.7793	119.6940	117.7793	0.00
08/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	4094	2	4	2	0.00
08/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
08/11/2023	AL37 On 01-February-24			Index Future	930.42	927.9300	930.4210	927.9300	0.00
08/11/2023	AL37 On 02-May-24			Index Future	951.10	948.5550	951.1030	948.5550	0.00
08/11/2023	AL37 On 01-August-24			Index Future	972.36	969.7530	972.3590	969.7530	0.00
08/11/2023	AL37 On 07-November-24			Index Future	995.81	993.1430	995.8140	993.1430	0.00
08/11/2023	AL37 On 06-February-25			Index Future	1016.78	1014.0500	1016.7830	1014.0500	0.00
08/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
08/11/2023	AL7T On 01-February-24			Index Future	1057.04	1051.5340	1057.0380	1051.5340	0.00
08/11/2023	AL7T On 02-May-24			Index Future	1080.54	1074.9070	1080.5350	1074.9070	0.00
08/11/2023	AL7T On 01-August-24			Index Future	1104.68	1098.9290	1104.6840	1098.9290	0.00
08/11/2023	AL7T On 07-November-24			Index Future	1131.33	1125.4340	1131.3310	1125.4340	0.00
08/11/2023	AL7T On 06-February-25			Index Future	1155.15	1149.1270	1155.1530	1149.1270	0.00
08/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
08/11/2023	ALBI On 01-February-24			Index Future	925.37	920.8760	925.3710	920.8760	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2023	ALBI On 02-May-24			Index Future	945.94	941.3450	945.9410	941.3450	0.00
08/11/2023	ALBI On 01-August-24			Index Future	967.08	962.3820	967.0820	962.3820	0.00
08/11/2023	ALBI On 07-November-24			Index Future	990.41	985.5940	990.4100	985.5940	0.00
08/11/2023	ALBI On 06-February-25			Index Future	1011.27	1006.3420	1011.2650	1006.3420	0.00
08/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C253 On 31-March-53			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
08/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	ES33 On 01-February-24			Bond Future	12.79	73.7634	74.1672	73.7634	0.00
08/11/2023	ES33 On 02-May-24			Bond Future	12.94	71.6211	72.0342	71.6211	0.00
08/11/2023	ES33 On 01-August-24			Bond Future	13.09	73.2368	73.6597	73.2368	0.00
08/11/2023	ES33 On 07-November-24			Bond Future	13.27	71.2133	71.6470	71.2133	0.00
08/11/2023	ES33 On 06-February-25			Bond Future	13.48	72.7178	73.1619	72.7178	0.00
08/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
08/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	570	1	1	1	0.00
08/11/2023	ES42 On 01-February-24			Bond Future	13.18	69.8651	70.3270	69.8651	0.00
08/11/2023	ES42 On 02-May-24			Bond Future	13.32	67.1719	67.6445	67.1719	0.00
08/11/2023	ES42 On 01-August-24			Bond Future	13.46	68.6867	69.1704	68.6867	0.00
08/11/2023	ES42 On 07-November-24			Bond Future	13.62	66.0878	66.5838	66.0878	0.00
08/11/2023	ES42 On 06-February-25			Bond Future	13.80	67.4803	67.9880	67.4803	0.00
08/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
08/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	406	1	0	1	0.00
08/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
08/11/2023	GOVI On 01-February-24			GOVI	911.92	907.4910	911.9170	907.4910	711.00
08/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	319170	27	32	27	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
08/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	319370	28	32	28	0.00
08/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	319270	28	32	28	0.00
08/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 02-May-24			GOVI	932.19	927.6620	932.1880	927.6620	0.00
08/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	187820	23	19	23	0.00
08/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	188020	23	19	23	0.00
08/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	187920	23	19	23	0.00
08/11/2023	GOVI On 01-August-24			GOVI	953.02	948.3930	953.0220	948.3930	0.00
08/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	96420	5	10	5	0.00
08/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	96320	5	10	5	0.00
08/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	96520	5	10	5	0.00
08/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 07-November-24			GOVI	976.01	971.2680	976.0110	971.2680	0.00
08/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	272210	22	27	22	0.00
08/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	272110	22	27	22	0.00
08/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	272310	22	27	22	0.00
08/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/11/2023	GOVI On 06-February-25			GOVI	996.56	991.7150	996.5620	991.7150	0.00
08/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	245620	20	25	20	0.00
08/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
08/11/2023	IGOV On 01-February-24			Index Future	341.28	338.9560	341.2810	338.9560	606.00
08/11/2023	IGOV On 02-May-24			Index Future	348.95	346.5710	348.9490	346.5710	16.00
08/11/2023	IGOV On 01-August-24			Index Future	356.83	354.3960	356.8270	354.3960	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
08/11/2023	IGOV On 07-November-24			Index Future	365.52	363.0270	365.5180	363.0270	0.00
08/11/2023	IGOV On 06-February-25			Index Future	373.29	370.7450	373.2910	370.7450	0.00
08/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
08/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6200	91.6300	91.6200	0.00
08/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6200	91.6300	91.6200	0.00
08/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
08/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
08/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.28	91.6900	91.7200	91.6900	0.00
08/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.16	91.8000	91.8400	91.8000	0.00
08/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.04	91.9200	91.9600	91.9200	0.00
08/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.86	92.1300	92.1400	92.1300	0.00
08/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.79	92.2000	92.2100	92.2000	0.00
08/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
08/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
08/11/2023	R035 On 01-February-24			Bond Future	11.99	84.6417	85.0957	84.6417	63,047.00
08/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	140	0	0	0	400.00
08/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	459	0	0	0	400.00
08/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7534	7	8	7	0.00
08/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2717	2	3	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
08/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2685	2	3	2	0.00
08/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2748	2	3	2	0.00
08/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1637	2	2	2	0.00
08/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1677	2	2	2	0.00
08/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1657	2	2	2	0.00
08/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	321	0	0	0	400.00
08/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5159	6	5	6	0.00
08/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7730	8	8	8	0.00
08/11/2023	R035 On 02-May-24			Bond Future	12.10	82.0102	82.4746	82.0102	100,132.00
08/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1069	1	1	1	0.00
08/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1056	1	1	1	0.00
08/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1043	1	1	1	0.00
08/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5881	6	6	6	0.00
08/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5839	6	6	6	0.00
08/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5796	6	6	6	0.00
08/11/2023	R035 On 01-August-24			Bond Future	12.21	83.8418	84.3170	83.8418	0.00
08/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2614	2	3	2	0.00
08/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2591	2	3	2	0.00
08/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2637	2	3	2	0.00
08/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4683	5	5	5	0.00
08/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4741	5	5	5	0.00
08/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4712	5	5	5	0.00
08/11/2023	R035 On 07-November-24			Bond Future	12.35	81.3430	81.8303	81.3430	19,584.00
08/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3401	3	3	3	0.00
08/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3376	3	3	3	0.00
08/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3426	3	3	3	0.00
08/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4199	4	4	4	0.00
08/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4250	5	4	5	0.00
08/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4224	4	4	4	0.00
08/11/2023	R035 On 06-February-25			Bond Future	12.51	83.0451	83.5440	83.0451	0.00
08/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3940	4	4	4	0.00
08/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4417	5	4	5	0.00
08/11/2023	R053 On 01-February-24			Bond Future	12.47	96.8135	97.4808	96.8135	0.00
08/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5106	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
08/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5058	5	5	5	0.00
08/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5011	5	5	5	0.00
08/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1827	2	2	2	0.00
08/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1806	2	2	2	0.00
08/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1785	2	2	2	0.00
08/11/2023	R053 On 02-May-24			Bond Future	12.58	93.0999	93.7824	93.0999	5,189.00
08/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6195	6	6	6	0.00
08/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6106	6	6	6	0.00
08/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6150	6	6	6	0.00
08/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3012	3	3	3	0.00
08/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3035	3	3	3	0.00
08/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2989	3	3	3	0.00
08/11/2023	R053 On 01-August-24			Bond Future	12.69	95.1786	95.8769	95.1786	0.00
08/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7108	7	7	7	0.00
08/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7150	7	7	7	0.00
08/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7067	7	7	7	0.00
08/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4054	4	4	4	0.00
08/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4005	4	4	4	0.00
08/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4029	4	4	4	0.00
08/11/2023	R053 On 07-November-24			Bond Future	12.82	91.5961	92.3120	91.5961	0.00
08/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5843	5	6	5	0.00
08/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5879	6	6	6	0.00
08/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5806	5	6	5	0.00
08/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5997	6	6	6	0.00
08/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5931	6	6	6	0.00
08/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5964	6	6	6	0.00
08/11/2023	R053 On 06-February-25			Bond Future	12.96	93.5090	94.2415	93.5090	0.00
08/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6123	6	6	6	0.00
08/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6261	7	6	7	0.00
08/11/2023	R186 On 01-February-24			Bond Future	8.99	104.8806	105.0630	104.8806	86,028.00
08/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1630	2	2	2	0.00
08/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1649	2	2	2	0.00
08/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1611	1	2	1	0.00
08/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	336	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
08/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	324	0	0	0	0.00
08/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	330	0	0	0	0.00
08/11/2023	R186 On 02-May-24			Bond Future	8.99	107.2112	107.3981	107.2112	10,568.00
08/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	149	0	0	0	0.00
08/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	143	0	0	0	0.00
08/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	146	0	0	0	0.00
08/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2160	2	2	2	2,030.00
08/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3454	3	3	3	0.00
08/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	215	0	0	0	2,030.00
08/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	444	0	0	0	0.00
08/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2499	3	2	3	0.00
08/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2520	3	3	3	0.00
08/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2478	3	2	3	0.00
08/11/2023	R186 On 01-August-24			Bond Future	8.98	104.2962	104.4879	104.2962	0.00
08/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	902	1	1	1	0.00
08/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	913	1	1	1	0.00
08/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	892	1	1	1	0.00
08/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1533	2	2	2	0.00
08/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1512	2	2	2	0.00
08/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1522	2	2	2	0.00
08/11/2023	R186 On 07-November-24			Bond Future	8.96	106.8079	107.0050	106.8079	31,825.00
08/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1533	1	2	1	0.00
08/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1521	1	2	1	0.00
08/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1545	1	2	1	0.00
08/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1186	1	1	1	0.00
08/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1200	1	1	1	0.00
08/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1193	1	1	1	0.00
08/11/2023	R186 On 06-February-25			Bond Future	9.03	103.7290	103.9319	103.7290	0.00
08/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1286	1	1	1	0.00
08/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1293	1	1	1	0.00
08/11/2023	R202 On 01-February-24			Bond Future	255.98	254.6115	255.9755	254.6115	5,070.00
08/11/2023	R202 On 02-May-24			Bond Future	261.73	260.3309	261.7266	260.3309	0.00
08/11/2023	R202 On 01-August-24			Bond Future	262.54	261.1093	262.5369	261.1093	0.00
08/11/2023	R202 On 07-November-24			Bond Future	268.93	267.4641	268.9285	267.4641	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
08/11/2023	R202 On 06-February-25			Bond Future	269.42	267.9192	269.4168	267.9192	0.00
08/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	2627	1	3	1	0.00
08/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/11/2023	R209 On 01-February-24			Bond Future	12.04	65.2750	65.6939	65.2750	14,578.00
08/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2075	2	2	2	0.00
08/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2049	2	2	2	0.00
08/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2100	2	2	2	0.00
08/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1664	2	2	2	0.00
08/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1704	2	2	2	0.00
08/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1684	2	2	2	0.00
08/11/2023	R209 On 02-May-24			Bond Future	12.15	63.5723	64.0008	63.5723	0.00
08/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	844	1	1	1	0.00
08/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	833	1	1	1	0.00
08/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	854	1	1	1	0.00
08/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5410	6	5	6	0.00
08/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5488	6	5	6	0.00
08/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5449	6	5	6	0.00
08/11/2023	R209 On 01-August-24			Bond Future	12.25	64.9920	65.4304	64.9920	0.00
08/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2207	2	2	2	0.00
08/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2188	2	2	2	0.00
08/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2227	2	2	2	0.00
08/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4298	5	4	5	0.00
08/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4353	5	4	5	0.00
08/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4325	5	4	5	0.00
08/11/2023	R209 On 07-November-24			Bond Future	12.37	63.3992	63.8486	63.3992	5,137.00
08/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3188	3	3	3	0.00
08/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3210	3	3	3	0.00
08/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3166	3	3	3	0.00
08/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3894	4	4	4	0.00
08/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3849	4	4	4	0.00
08/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3872	4	4	4	0.00
08/11/2023	R209 On 06-February-25			Bond Future	12.51	64.7255	65.1854	64.7255	0.00
08/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3645	3	4	3	0.00
08/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3968	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
08/11/2023	R210 On 01-February-24			Bond Future	230.19	229.7865	230.1892	229.7865	501.00
08/11/2023	R210 On 02-May-24			Bond Future	232.10	231.6904	232.1028	231.6904	0.00
08/11/2023	R210 On 01-August-24			Bond Future	237.34	236.9194	237.3424	236.9194	0.00
08/11/2023	R210 On 07-November-24			Bond Future	239.78	239.3455	239.7794	239.3455	0.00
08/11/2023	R210 On 06-February-25			Bond Future	244.87	244.4234	244.8702	244.4234	0.00
08/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	5260	5	5	5	0.00
08/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/11/2023	R213 On 01-February-24			Bond Future	10.97	83.5530	83.8978	83.5530	29,820.00
08/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3644	3	4	3	0.00
08/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3676	3	4	3	0.00
08/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3612	3	4	3	0.00
08/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	606	1	1	1	0.00
08/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	589	1	1	1	0.00
08/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	598	1	1	1	0.00
08/11/2023	R213 On 02-May-24			Bond Future	11.06	81.8507	82.2034	81.8507	0.00
08/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	859	1	1	1	0.00
08/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	870	1	1	1	0.00
08/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	847	1	1	1	0.00
08/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4138	4	4	4	0.00
08/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4075	4	4	4	0.00
08/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4106	4	4	4	0.00
08/11/2023	R213 On 01-August-24			Bond Future	11.15	83.6789	84.0400	83.6789	0.00
08/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2185	2	2	2	0.00
08/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2204	2	2	2	0.00
08/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2166	2	2	2	0.00
08/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3346	4	3	4	0.00
08/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3302	4	3	4	0.00
08/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3324	4	3	4	0.00
08/11/2023	R213 On 07-November-24			Bond Future	11.27	82.1313	82.5016	82.1313	0.00
08/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3039	3	3	3	0.00
08/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3019	3	3	3	0.00
08/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3060	3	3	3	0.00
08/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3208	3	3	3	0.00
08/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3244	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
08/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3226	3	3	3	0.00
08/11/2023	R213 On 06-February-25			Bond Future	11.42	83.8520	84.2314	83.8520	0.00
08/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3212	3	3	3	0.00
08/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3477	4	3	4	0.00
08/11/2023	R214 On 01-February-24			Bond Future	12.31	61.3750	61.8048	61.3750	14,154.00
08/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1492	1	1	1	0.00
08/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1469	1	1	1	0.00
08/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1514	1	2	1	0.00
08/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2220	2	2	2	0.00
08/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2272	3	2	3	0.00
08/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2246	3	2	3	0.00
08/11/2023	R214 On 02-May-24			Bond Future	12.41	59.4340	59.8736	59.4340	10,172.00
08/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2063	2	2	2	7,110.00
08/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5939	6	6	6	0.00
08/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3945	4	4	4	0.00
08/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2020	2	2	2	10,000.00
08/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	905	1	1	1	0.00
08/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	893	1	1	1	0.00
08/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	916	1	1	1	0.00
08/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5494	6	5	6	0.00
08/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5576	6	6	6	0.00
08/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5535	6	6	6	0.00
08/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3325	4	3	4	0.00
08/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1844	2	2	2	17,110.00
08/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3378	4	3	4	0.00
08/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1085	1	1	1	17,110.00
08/11/2023	R214 On 01-August-24			Bond Future	12.51	60.7614	61.2111	60.7614	0.00
08/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2553	2	3	2	0.00
08/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2532	2	3	2	0.00
08/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2575	2	3	2	0.00
08/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4105	4	4	4	0.00
08/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4158	4	4	4	0.00
08/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4132	4	4	4	0.00
08/11/2023	R214 On 07-November-24			Bond Future	12.62	58.9158	59.3768	58.9158	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
08/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3674	3	4	3	0.00
08/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3698	3	4	3	0.00
08/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3650	3	4	3	0.00
08/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3755	4	4	4	0.00
08/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3712	4	4	4	0.00
08/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3734	4	4	4	0.00
08/11/2023	R214 On 06-February-25			Bond Future	12.76	60.1485	60.6202	60.1485	0.00
08/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3798	4	4	4	0.00
08/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4018	4	4	4	0.00
08/11/2023	R248 On 01-February-24			Bond Future	12.45	75.1653	75.7155	75.1653	234,820.00
08/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7884	7	8	7	0.00
08/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4614	4	5	4	0.00
08/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1509	1	2	1	0.00
08/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1533	1	2	1	0.00
08/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1485	1	1	1	0.00
08/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	415	0	0	0	1,000.00
08/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1895	2	2	2	100.00
08/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5690	5	6	5	0.00
08/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	782	1	1	1	1,000.00
08/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2780	3	3	3	0.00
08/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6239	7	6	7	0.00
08/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3313	4	3	4	0.00
08/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3242	4	3	4	0.00
08/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3277	4	3	4	0.00
08/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1088	1	1	1	1,100.00
08/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	407	0	0	0	1,100.00
08/11/2023	R248 On 02-May-24			Bond Future	12.56	72.3867	72.9495	72.3867	12,631.00
08/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	845	1	1	1	1,500.00
08/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2819	3	3	3	1,500.00
08/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5272	5	5	5	0.00
08/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	930	1	1	1	0.00
08/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	942	1	1	1	0.00
08/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	917	1	1	1	0.00
08/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7588	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
08/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7482	8	7	8	0.00
08/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7535	8	8	8	0.00
08/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2022	2	2	2	1,500.00
08/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3712	4	4	4	0.00
08/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7912	8	8	8	0.00
08/11/2023	R248 On 01-August-24			Bond Future	12.66	74.0032	74.5790	74.0032	13,000.00
08/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3083	3	3	3	0.00
08/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3109	3	3	3	0.00
08/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3057	3	3	3	0.00
08/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5117	5	5	5	0.00
08/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5052	5	5	5	0.00
08/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5084	5	5	5	0.00
08/11/2023	R248 On 07-November-24			Bond Future	12.79	71.3309	71.9211	71.3309	0.00
08/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4533	4	5	4	0.00
08/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4562	4	5	4	0.00
08/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4504	4	5	4	0.00
08/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4540	5	5	5	0.00
08/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4489	5	4	5	0.00
08/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4514	5	5	5	0.00
08/11/2023	R248 On 06-February-25			Bond Future	12.93	72.8224	73.4262	72.8224	0.00
08/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4223	4	4	4	0.00
08/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5413	6	5	6	0.00
08/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00