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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/02/2023 TO: 08/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	2025 On 04-May-23			Bond Future	169.35	169.3374	169.3460	169.3374	5,237.00
08/02/2023	2025 On 03-August-23			Bond Future	170.98	170.9712	170.9791	170.9712	214.00
08/02/2023	2025 On 02-November-23			Bond Future	174.38	174.3731	174.3817	174.3731	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
08/02/2023	2025 On 01-February-24			Bond Future	176.06	176.0498	176.0592	176.0498	0.00
08/02/2023	2025 On 02-May-24			Bond Future	179.38	179.3634	179.3750	179.3634	0.00
08/02/2023	2029 On 04-May-23			Bond Future	121.52	121.5151	121.5175	121.5151	1,045.00
08/02/2023	2029 On 03-August-23			Bond Future	123.94	123.9364	123.9382	123.9364	728.00
08/02/2023	2029 On 02-November-23			Bond Future	125.08	125.0763	125.0784	125.0763	0.00
08/02/2023	2029 On 01-February-24			Bond Future	127.56	127.5578	127.5606	127.5578	0.00
08/02/2023	2029 On 02-May-24			Bond Future	128.61	128.6034	128.6077	128.6034	0.00
08/02/2023	2030 On 04-May-23			Bond Future	9.82	93.2106	93.3225	93.2106	81,752.00
08/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1223	1	1	1	150.00
08/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	9509	9	10	9	0.00
08/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11282	11	11	11	0.00
08/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	11549	11	12	11	0.00
08/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4248	4	4	4	350.00
08/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7887	8	8	8	0.00
08/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3868	4	4	4	0.00
08/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	443	0	0	0	388.00
08/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1404	1	1	1	479.00
08/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6810	7	7	7	0.00
08/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3800	4	4	4	0.00
08/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3834	4	4	4	0.00
08/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1648	2	2	2	388.00
08/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	3466	3	3	3	479.00
08/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2201	2	2	2	1,080.00
08/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1392	1	1	1	0.00
08/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	784	1	1	1	0.00
08/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1840	2	2	2	0.00
08/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	669	1	1	1	0.00
08/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	679	1	1	1	0.00
08/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	194	0	0	0	150.00
08/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2102	2	2	2	0.00
08/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4153	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
08/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2336	2	2	2	0.00
08/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	659	1	1	1	0.00
08/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	117	0	0	0	388.00
08/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	561	1	1	1	0.00
08/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	13	0	0	0	350.00
08/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	15	0	0	0	479.00
08/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	47	0	0	0	1,080.00
08/02/2023	2030 On 03-August-23			Bond Future	9.92	91.0386	91.1521	91.0386	7,495.00
08/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6698	7	7	7	0.00
08/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	11034	11	11	11	0.00
08/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	12108	12	12	12	0.00
08/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6663	7	7	7	0.00
08/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3604	4	4	4	1,012.00
08/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	4353	4	4	4	350.00
08/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6628	7	7	7	0.00
08/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	607	1	1	1	0.00
08/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1192	1	1	1	0.00
08/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	595	1	1	1	0.00
08/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	77	0	0	0	350.00
08/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	123	0	0	0	1,012.00
08/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1511	2	2	2	0.00
08/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	601	1	1	1	0.00
08/02/2023	2030 On 02-November-23			Bond Future	10.02	92.8286	92.9446	92.8286	149.00
08/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4921	5	5	5	0.00
08/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4892	5	5	5	0.00
08/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4863	5	5	5	0.00
08/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1580	2	2	2	0.00
08/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1568	2	2	2	0.00
08/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1557	2	2	2	0.00
08/02/2023	2030 On 01-February-24			Bond Future	10.13	90.6438	90.7626	90.6438	0.00
08/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	6348	6	6	6	0.00
08/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	6377	6	6	6	0.00
08/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	6407	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1426	1	1	1	0.00
08/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1436	1	1	1	0.00
08/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1445	1	1	1	0.00
08/02/2023	2030 On 02-May-24			Bond Future	10.27	92.3241	92.4461	92.3241	0.00
08/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2357	2	2	2	0.00
08/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2320	2	2	2	0.00
08/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2339	2	2	2	0.00
08/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4164	4	4	4	0.00
08/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4186	4	4	4	0.00
08/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4142	4	4	4	0.00
08/02/2023	2032 On 04-May-23			Bond Future	10.50	87.8192	88.0832	87.8192	169,785.00
08/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	770	1	1	1	6,500.00
08/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1064	1	1	1	730.00
08/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2488	2	2	2	400.00
08/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3729	4	4	4	0.00
08/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3280	3	3	3	0.00
08/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3314	3	3	3	0.00
08/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1631	2	2	2	500.00
08/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2227	2	2	2	730.00
08/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2699	3	3	3	0.00
08/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	700	1	1	1	500.00
08/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	5110	5	5	5	400.00
08/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13675	13	14	13	0.00
08/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	3348	3	3	3	0.00
08/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3943	4	4	4	0.00
08/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1067	1	1	1	730.00
08/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1324	1	1	1	0.00
08/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	18	0	0	0	400.00
08/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4213	4	4	4	0.00
08/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2046	2	2	2	0.00
08/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2654	3	3	3	0.00
08/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1341	1	1	1	0.00

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08/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1357	1	1	1	0.00
08/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1152	1	1	1	13,000.00
08/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1693	2	2	2	500.00
08/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1841	2	2	2	0.00
08/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3529	4	4	4	0.00
08/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	709	1	1	1	0.00
08/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4417	5	4	5	0.00
08/02/2023	2032 On 03-August-23			Bond Future	10.60	89.5483	89.8169	89.5483	2,600.00
08/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6866	7	7	7	0.00
08/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6902	7	7	7	0.00
08/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	6938	7	7	7	0.00
08/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	7414	7	7	7	5,000.00
08/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2388	2	2	2	1,500.00
08/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1087	1	1	1	1,500.00
08/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6370	7	6	7	0.00
08/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3930	4	4	4	0.00
08/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1122	1	1	1	0.00
08/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1248	1	1	1	0.00
08/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1259	1	1	1	0.00
08/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1269	1	1	1	0.00
08/02/2023	2032 On 02-November-23			Bond Future	10.71	87.1503	87.4244	87.1503	0.00
08/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	5004	5	5	5	0.00
08/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4973	5	5	5	0.00
08/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	5035	5	5	5	0.00
08/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2468	3	2	3	0.00
08/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2502	3	3	3	0.00
08/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2485	3	2	3	0.00
08/02/2023	2032 On 01-February-24			Bond Future	10.83	88.8587	89.1386	88.8587	0.00
08/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6804	7	7	7	0.00
08/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6771	7	7	7	0.00
08/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6739	7	7	7	0.00
08/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2085	2	2	2	0.00
08/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2072	2	2	2	0.00

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08/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2060	2	2	2	0.00
08/02/2023	2032 On 02-May-24			Bond Future	10.98	86.3500	86.6361	86.3500	0.00
08/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	3001	3	3	3	0.00
08/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2979	3	3	3	0.00
08/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	3023	3	3	3	0.00
08/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5032	5	5	5	0.00
08/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5086	5	5	5	0.00
08/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5059	5	5	5	0.00
08/02/2023	2033 On 04-May-23			Bond Future	115.68	115.5658	115.6750	115.5658	1,540.00
08/02/2023	2033 On 03-August-23			Bond Future	117.98	117.8684	117.9792	117.8684	6,141.00
08/02/2023	2033 On 02-November-23			Bond Future	118.91	118.7976	118.9111	118.7976	0.00
08/02/2023	2033 On 01-February-24			Bond Future	121.27	121.1547	121.2709	121.1547	0.00
08/02/2023	2033 On 02-May-24			Bond Future	122.11	121.9859	122.1057	121.9859	0.00
08/02/2023	2037 On 04-May-23			Bond Future	11.33	82.5370	82.8044	82.5370	58,040.00
08/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1764	2	2	2	400.00
08/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	12583	12	13	12	0.00
08/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2583	2	3	2	0.00
08/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4177	4	4	4	400.00
08/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1569	1	2	1	703.00
08/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2521	2	3	2	0.00
08/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4800	5	5	5	0.00
08/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2552	2	3	2	0.00
08/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2660	3	3	3	0.00
08/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	106	0	0	0	400.00
08/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2688	3	3	3	0.00
08/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3840	4	4	4	0.00
08/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3548	4	4	4	0.00
08/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1584	2	2	2	0.00
08/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2632	3	3	3	0.00
08/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1317	1	1	1	703.00
08/02/2023	2037 On 03-August-23			Bond Future	11.45	79.9045	80.1766	79.9045	71,091.00

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08/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6123	6	6	6	0.00
08/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2519	2	3	2	1,800.00
08/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1139	1	1	1	1,800.00
08/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6086	6	6	6	0.00
08/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6049	6	6	6	0.00
08/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2300	2	2	2	0.00
08/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2283	2	2	2	0.00
08/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8181	8	8	8	0.00
08/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5163	5	5	5	0.00
08/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2266	2	2	2	0.00
08/02/2023	2037 On 02-November-23			Bond Future	11.56	81.4755	81.7531	81.4755	0.00
08/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4395	4	4	4	0.00
08/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4425	4	4	4	0.00
08/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4455	4	4	4	0.00
08/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4469	5	4	5	0.00
08/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4442	5	4	5	0.00
08/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4416	5	4	5	0.00
08/02/2023	2037 On 01-February-24			Bond Future	11.69	78.8176	79.1010	78.8176	0.00
08/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7033	7	7	7	0.00
08/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7066	7	7	7	0.00
08/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7099	7	7	7	0.00
08/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3642	4	4	4	0.00
08/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3661	4	4	4	0.00
08/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3680	4	4	4	0.00
08/02/2023	2037 On 02-May-24			Bond Future	11.84	80.2770	80.5667	80.2770	0.00
08/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4153	4	4	4	0.00
08/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4205	4	4	4	0.00
08/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4179	4	4	4	0.00
08/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6382	7	6	7	0.00
08/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6413	7	6	7	0.00
08/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6351	7	6	7	0.00
08/02/2023	2038 On 04-May-23			Bond Future	128.37	128.3582	128.3667	128.3582	4,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	2038 On 03-August-23			Bond Future	128.97	128.9581	128.9659	128.9581	0.00
08/02/2023	2038 On 02-November-23			Bond Future	131.53	131.5239	131.5323	131.5239	0.00
08/02/2023	2038 On 01-February-24			Bond Future	132.14	132.1273	132.1363	132.1273	0.00
08/02/2023	2038 On 02-May-24			Bond Future	134.62	134.6128	134.6235	134.6128	0.00
08/02/2023	2040 On 04-May-23			Bond Future	11.51	83.4212	83.9323	83.4212	52,543.00
08/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	254	0	0	0	388.00
08/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	861	1	1	1	486.00
08/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1211	1	1	1	388.00
08/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11147	11	11	11	0.00
08/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2707	2	3	2	486.00
08/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2516	2	3	2	0.00
08/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4831	5	5	5	0.00
08/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1450	1	1	1	684.00
08/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2484	2	2	2	0.00
08/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8051	8	8	8	0.00
08/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2547	2	3	2	0.00
08/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3072	3	3	3	0.00
08/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1565	2	2	2	684.00
08/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	666	1	1	1	388.00
08/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	278	0	0	0	486.00
08/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6019	6	6	6	0.00
08/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3136	3	3	3	0.00
08/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4574	5	5	5	0.00
08/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3104	3	3	3	0.00
08/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2916	3	3	3	0.00
08/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5072	5	5	5	0.00
08/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9415	10	9	10	0.00
08/02/2023	2040 On 03-August-23			Bond Future	11.63	80.5556	81.0763	80.5556	91,614.00
08/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6172	6	6	6	0.00
08/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6134	6	6	6	0.00
08/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6210	6	6	6	0.00
08/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2648	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
08/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2687	3	3	3	0.00
08/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2667	3	3	3	0.00
08/02/2023	2040 On 02-November-23			Bond Future	11.75	82.1394	82.6705	82.1394	84.00
08/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4343	4	4	4	0.00
08/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4312	4	4	4	0.00
08/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4282	4	4	4	0.00
08/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5306	6	5	6	0.00
08/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5243	6	5	6	0.00
08/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5274	6	5	6	0.00
08/02/2023	2040 On 01-February-24			Bond Future	11.87	79.2441	79.7860	79.2441	3.00
08/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7185	7	7	7	0.00
08/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7151	7	7	7	0.00
08/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7117	7	7	7	0.00
08/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4458	5	4	5	0.00
08/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4435	5	4	5	0.00
08/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4413	5	4	5	0.00
08/02/2023	2040 On 02-May-24			Bond Future	12.02	80.7109	81.2639	80.7109	0.00
08/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4560	4	5	4	0.00
08/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4532	4	5	4	0.00
08/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4504	4	5	4	0.00
08/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6928	7	7	7	0.00
08/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6995	7	7	7	0.00
08/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6962	7	7	7	0.00
08/02/2023	2044 On 04-May-23			Bond Future	11.58	79.7286	80.2443	79.7286	56,090.00
08/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2411	2	2	2	0.00
08/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5467	5	5	5	0.00
08/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3487	3	3	3	0.00
08/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4439	4	4	4	0.00
08/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2350	2	2	2	0.00
08/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2380	2	2	2	0.00
08/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3433	4	3	4	0.00
08/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2443	3	2	3	4,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3468	4	3	4	0.00
08/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1867	2	2	2	4,423.00
08/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1418	2	1	2	1,798.00
08/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3399	4	3	4	0.00
08/02/2023	2044 On 03-August-23			Bond Future	11.70	76.9155	77.4409	76.9155	21,473.00
08/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5868	6	6	6	0.00
08/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4374	4	4	4	0.00
08/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5794	5	6	5	0.00
08/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5831	6	6	6	0.00
08/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5245	5	5	5	0.00
08/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3396	4	3	4	4,754.00
08/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3032	3	3	3	0.00
08/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3054	3	3	3	0.00
08/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4050	4	4	4	3,076.00
08/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3011	3	3	3	0.00
08/02/2023	2044 On 02-November-23			Bond Future	11.81	78.4277	78.9636	78.4277	0.00
08/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4174	4	4	4	0.00
08/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4144	4	4	4	0.00
08/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4204	4	4	4	0.00
08/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5695	6	6	6	0.00
08/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5761	6	6	6	0.00
08/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5728	6	6	6	0.00
08/02/2023	2044 On 01-February-24			Bond Future	11.93	75.5847	76.1315	75.5847	0.00
08/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6838	7	7	7	0.00
08/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6804	6	7	6	0.00
08/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6872	7	7	7	0.00
08/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4733	5	5	5	0.00
08/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4781	5	5	5	0.00
08/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4757	5	5	5	0.00
08/02/2023	2044 On 02-May-24			Bond Future	12.07	76.9837	77.5416	76.9837	0.00
08/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4693	4	5	4	0.00
08/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4664	4	5	4	0.00
08/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4722	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
08/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7128	7	7	7	0.00
08/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7196	8	7	8	0.00
08/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7162	7	7	7	0.00
08/02/2023	2046 On 04-May-23			Bond Future	112.71	112.5255	112.7137	112.5255	17,308.00
08/02/2023	2046 On 03-August-23			Bond Future	114.96	114.7678	114.9590	114.7678	0.00
08/02/2023	2046 On 02-November-23			Bond Future	115.16	114.9673	115.1627	114.9673	0.00
08/02/2023	2046 On 01-February-24			Bond Future	117.45	117.2479	117.4477	117.2479	0.00
08/02/2023	2046 On 02-May-24			Bond Future	117.53	117.3233	117.5283	117.3233	0.00
08/02/2023	2050 On 04-May-23			Bond Future	114.54	114.8400	114.5440	114.8400	13,256.00
08/02/2023	2050 On 03-August-23			Bond Future	114.65	114.9499	114.6475	114.9499	0.00
08/02/2023	2050 On 02-November-23			Bond Future	116.93	117.2370	116.9289	117.2370	0.00
08/02/2023	2050 On 01-February-24			Bond Future	117.01	117.3288	117.0149	117.3288	0.00
08/02/2023	2050 On 02-May-24			Bond Future	119.22	119.5354	119.2170	119.5354	0.00
08/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	AL37 On 04-May-23			Index Future	886.78	886.1260	886.7770	886.1260	0.00
08/02/2023	AL37 On 03-August-23			Index Future	904.23	903.5660	904.2270	903.5660	0.00
08/02/2023	AL37 On 02-November-23			Index Future	922.01	921.3390	922.0140	921.3390	0.00
08/02/2023	AL37 On 01-February-24			Index Future	940.11	939.4220	940.1120	939.4220	0.00
08/02/2023	AL37 On 02-May-24			Index Future	957.64	956.9300	957.6360	956.9300	0.00
08/02/2023	AL7T On 04-May-23			Index Future	1021.82	1019.6200	1021.8210	1019.6200	0.00
08/02/2023	AL7T On 03-August-23			Index Future	1041.93	1039.6870	1041.9290	1039.6870	0.00
08/02/2023	AL7T On 02-November-23			Index Future	1062.43	1060.1370	1062.4250	1060.1370	0.00
08/02/2023	AL7T On 01-February-24			Index Future	1083.28	1080.9440	1083.2780	1080.9440	0.00
08/02/2023	AL7T On 02-May-24			Index Future	1103.47	1101.0900	1103.4720	1101.0900	0.00
08/02/2023	ALBI On 04-May-23			Index Future	896.55	893.7850	896.5480	893.7850	106.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	ALBI On 03-August-23			Index Future	914.19	911.3760	914.1910	911.3760	0.00
08/02/2023	ALBI On 02-November-23			Index Future	932.17	929.3020	932.1740	929.3020	0.00
08/02/2023	ALBI On 01-February-24			Index Future	950.47	947.5420	950.4700	947.5420	0.00
08/02/2023	ALBI On 02-May-24			Index Future	968.19	965.2010	968.1880	965.2010	0.00
08/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2023	ES33 On 04-May-23			Bond Future	12.01	74.5064	74.7787	74.5064	0.00
08/02/2023	ES33 On 03-August-23			Bond Future	12.16	75.9911	76.2684	75.9911	350.00
08/02/2023	ES33 On 02-November-23			Bond Future	12.32	73.7094	73.9924	73.7094	0.00
08/02/2023	ES33 On 01-February-24			Bond Future	12.49	75.1706	75.4596	75.1706	0.00
08/02/2023	ES33 On 02-May-24			Bond Future	12.69	72.7888	73.0842	72.7888	0.00
08/02/2023	ES42 On 04-May-23			Bond Future	12.46	71.2750	71.7569	71.2750	0.00
08/02/2023	ES42 On 03-August-23			Bond Future	12.60	72.6958	73.1869	72.6958	4,000.00
08/02/2023	ES42 On 02-November-23			Bond Future	12.75	69.8799	70.3810	69.8799	0.00
08/02/2023	ES42 On 01-February-24			Bond Future	12.90	71.2643	71.7756	71.2643	0.00
08/02/2023	ES42 On 02-May-24			Bond Future	13.08	68.3400	68.8620	68.3400	0.00
08/02/2023	GOVI On 04-May-23			GOVI	884.12	881.4400	884.1150	881.4400	843.00
08/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	312350	29	31	29	0.00
08/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	312550	29	31	29	0.00
08/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	312450	29	31	29	0.00
08/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 04-May-23	852.86	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
08/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 03-August-23			GOVI	901.51	898.7870	901.5140	898.7870	0.00
08/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	642840	62	64	62	0.00
08/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	643040	62	64	62	0.00
08/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	642940	62	64	62	0.00
08/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 02-November-23			GOVI	919.25	916.4670	919.2470	916.4670	0.00
08/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	334470	31	33	31	0.00
08/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	334370	31	33	31	0.00
08/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	334270	31	33	31	0.00
08/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 01-February-24			GOVI	937.29	934.4540	937.2900	934.4540	0.00
08/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	573100	54	57	54	0.00
08/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	573000	54	57	54	0.00
08/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	572900	54	57	54	0.00
08/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 02-May-24			GOVI	954.76	951.8690	954.7620	951.8690	0.00
08/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	37920	1	4	1	0.00
08/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	37820	1	4	1	0.00
08/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	37720	1	4	1	0.00
08/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
08/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
08/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2023	IGOV On 04-May-23			Index Future	325.58	325.6100	325.5840	325.6100	655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	IGOV On 03-August-23			Index Future	332.07	332.0960	332.0690	332.0960	0.00
08/02/2023	IGOV On 02-November-23			Index Future	338.68	338.7050	338.6780	338.7050	0.00
08/02/2023	IGOV On 01-February-24			Index Future	345.40	345.4280	345.4010	345.4280	0.00
08/02/2023	IGOV On 02-May-24			Index Future	351.91	351.9400	351.9130	351.9400	0.00
08/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5450	92.5450	92.5450	0.00
08/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.46	92.5350	92.5400	92.5350	0.00
08/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.65	92.3600	92.3550	92.3600	0.00
08/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.64	92.3500	92.3600	92.3500	0.00
08/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.71	92.3050	92.2950	92.3050	0.00
08/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.70	92.3100	92.3000	92.3100	0.00
08/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.69	92.3200	92.3150	92.3200	75.00
08/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.46	92.5550	92.5400	92.5550	272.00
08/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.44	92.5950	92.5650	92.5950	0.00
08/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.23	92.8200	92.7750	92.8200	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
08/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.24	92.8200	92.7650	92.8200	68.00
08/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.21	92.8400	92.7950	92.8400	0.00
08/02/2023	R035 On 04-May-23			Bond Future	11.04	87.2513	87.5486	87.2513	157,398.00
08/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	302	0	0	0	388.00
08/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1002	1	1	1	491.00
08/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5327	5	5	5	0.00
08/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5619	5	6	5	0.00
08/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3111	3	3	3	0.00
08/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1254	1	1	1	770.00
08/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11470	11	11	11	0.00
08/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8213	8	8	8	0.00
08/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3043	3	3	3	0.00
08/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3077	3	3	3	0.00
08/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1360	1	1	1	388.00
08/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2556	2	3	2	770.00
08/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2942	3	3	3	491.00
08/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2510	3	3	3	0.00
08/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4005	4	4	4	0.00
08/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2079	2	2	2	0.00
08/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	452	0	0	0	388.00
08/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	147	0	0	0	491.00
08/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4205	4	4	4	0.00
08/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2199	2	2	2	0.00
08/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	962	1	1	1	770.00
08/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2127	2	2	2	0.00
08/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2103	2	2	2	0.00
08/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1049	1	1	1	1,035.00
08/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4756	5	5	5	0.00
08/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7698	8	8	8	0.00
08/02/2023	R035 On 03-August-23			Bond Future	11.15	88.9690	89.2717	88.9690	2,561.00
08/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6530	6	7	6	0.00
08/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6568	6	7	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6606	6	7	6	0.00
08/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1930	2	2	2	0.00
08/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1945	2	2	2	0.00
08/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1960	2	2	2	0.00
08/02/2023	R035 On 02-November-23			Bond Future	11.27	86.2156	86.5244	86.2156	123.00
08/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4788	5	5	5	0.00
08/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4726	5	5	5	0.00
08/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4757	5	5	5	0.00
08/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3930	4	4	4	0.00
08/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3954	4	4	4	0.00
08/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3906	4	4	4	0.00
08/02/2023	R035 On 01-February-24			Bond Future	11.40	87.9059	88.2212	87.9059	0.00
08/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7474	7	7	7	0.00
08/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7406	7	7	7	0.00
08/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7440	7	7	7	0.00
08/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3255	3	3	3	0.00
08/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3272	3	3	3	0.00
08/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3237	3	3	3	0.00
08/02/2023	R035 On 02-May-24			Bond Future	11.55	85.0347	85.3569	85.0347	0.00
08/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4176	4	4	4	0.00
08/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	4124	4	4	4	0.00
08/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	4150	4	4	4	0.00
08/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6050	6	6	6	0.00
08/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6080	6	6	6	0.00
08/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6020	6	6	6	0.00
08/02/2023	R186 On 04-May-23			Bond Future	8.32	110.6328	110.6907	110.6328	95,557.00
08/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1016	1	1	1	200.00
08/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2004	2	2	2	0.00
08/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1980	2	2	2	0.00
08/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2028	2	2	2	0.00
08/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	380	0	0	0	0.00
08/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	388	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
08/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	373	0	0	0	0.00
08/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	880	1	1	1	200.00
08/02/2023	R186 On 03-August-23			Bond Future	8.35	107.5066	107.5649	107.5066	0.00
08/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4321	4	4	4	0.00
08/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4270	4	4	4	0.00
08/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4295	4	4	4	0.00
08/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	222	0	0	0	0.00
08/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	225	0	0	0	0.00
08/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	219	0	0	0	0.00
08/02/2023	R186 On 02-November-23			Bond Future	8.38	109.6205	109.6802	109.6205	1,253.00
08/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3408	3	3	3	0.00
08/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5730	6	6	6	0.00
08/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3387	3	3	3	0.00
08/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3430	3	3	3	0.00
08/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2906	3	3	3	1,715.00
08/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	631	1	1	1	0.00
08/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	642	1	1	1	0.00
08/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	221	0	0	0	1,715.00
08/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	786	1	1	1	0.00
08/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	637	1	1	1	0.00
08/02/2023	R186 On 01-February-24			Bond Future	8.42	106.4661	106.5276	106.4661	0.00
08/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3534	3	4	3	0.00
08/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3494	3	3	3	0.00
08/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3514	3	4	3	0.00
08/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	744	1	1	1	0.00
08/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	755	1	1	1	0.00
08/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	749	1	1	1	0.00
08/02/2023	R186 On 02-May-24			Bond Future	8.52	108.4403	108.5042	108.4403	0.00
08/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	1032	1	1	1	0.00
08/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	1042	1	1	1	0.00
08/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	1053	1	1	1	0.00
08/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2276	2	2	2	0.00
08/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2289	2	2	2	0.00

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08/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2303	2	2	2	0.00
08/02/2023	R197 On 04-May-23			Bond Future	335.58	335.5858	335.5784	335.5858	309.00
08/02/2023	R197 On 03-August-23			Bond Future	333.20	333.2056	333.1960	333.2056	0.00
08/02/2023	R197 On 02-November-23			Bond Future	339.83	339.8351	339.8263	339.8351	0.00
08/02/2023	R202 On 04-May-23			Bond Future	250.67	250.6554	250.6704	250.6554	4,903.00
08/02/2023	R202 On 03-August-23			Bond Future	250.85	250.8338	250.8478	250.8338	460.00
08/02/2023	R202 On 02-November-23			Bond Future	255.84	255.8248	255.8396	255.8248	0.00
08/02/2023	R202 On 01-February-24			Bond Future	255.98	255.9617	255.9778	255.9617	0.00
08/02/2023	R202 On 02-May-24			Bond Future	260.80	260.7767	260.7963	260.7767	0.00
08/02/2023	R209 On 04-May-23			Bond Future	11.09	67.5524	67.8366	67.5524	19,105.00
08/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1932	2	2	2	2,500.00
08/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2223	2	2	2	0.00
08/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3403	3	3	3	1,000.00
08/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7096	7	7	7	0.00
08/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	320	0	0	0	500.00
08/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	894	1	1	1	4,500.00
08/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2169	2	2	2	0.00
08/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2196	2	2	2	0.00
08/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2169	2	2	2	0.00
08/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2193	2	2	2	0.00
08/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4052	4	4	4	0.00
08/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1364	1	1	1	0.00
08/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6293	7	6	7	0.00
08/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	381	0	0	0	8,500.00
08/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2145	2	2	2	0.00
08/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2423	3	2	3	8,250.00
08/02/2023	R209 On 03-August-23			Bond Future	11.20	68.8825	69.1718	68.8825	1,690.00
08/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5504	5	6	5	0.00
08/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2042	2	2	2	1,800.00
08/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5439	5	5	5	0.00
08/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5472	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
08/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	890	1	1	1	1,800.00
08/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7341	8	7	8	0.00
08/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1828	2	2	2	0.00
08/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4616	5	5	5	0.00
08/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1857	2	2	2	0.00
08/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1842	2	2	2	0.00
08/02/2023	R209 On 02-November-23			Bond Future	11.30	67.0863	67.3815	67.0863	5,699.00
08/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3932	4	4	4	0.00
08/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3879	4	4	4	0.00
08/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3905	4	4	4	0.00
08/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3710	4	4	4	0.00
08/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3732	4	4	4	0.00
08/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3687	4	4	4	0.00
08/02/2023	R209 On 01-February-24			Bond Future	11.41	68.4014	68.7027	68.4014	0.00
08/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6341	6	6	6	0.00
08/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6370	6	6	6	0.00
08/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6400	6	6	6	0.00
08/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2955	3	3	3	0.00
08/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2970	3	3	3	0.00
08/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2987	3	3	3	0.00
08/02/2023	R209 On 02-May-24			Bond Future	11.54	66.5210	66.8288	66.5210	0.00
08/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3665	4	4	4	0.00
08/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3619	3	4	3	0.00
08/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3642	4	4	4	0.00
08/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5420	6	5	6	0.00
08/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5447	6	5	6	0.00
08/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5393	6	5	6	0.00
08/02/2023	R210 On 04-May-23			Bond Future	224.15	224.1546	224.1531	224.1546	386.00
08/02/2023	R210 On 03-August-23			Bond Future	228.62	228.6212	228.6183	228.6212	300.00
08/02/2023	R210 On 02-November-23			Bond Future	230.01	230.0110	230.0088	230.0110	0.00
08/02/2023	R210 On 01-February-24			Bond Future	234.57	234.5742	234.5729	234.5742	0.00
08/02/2023	R210 On 02-May-24			Bond Future	235.76	235.7595	235.7608	235.7595	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
08/02/2023	R213 On 04-May-23			Bond Future	10.26	83.9768	84.0683	83.9768	33,756.00
08/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3191	3	3	3	0.00
08/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3223	3	3	3	0.00
08/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3255	3	3	3	0.00
08/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1011	1	1	1	0.00
08/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1024	1	1	1	0.00
08/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1038	1	1	1	0.00
08/02/2023	R213 On 03-August-23			Bond Future	10.36	85.6300	85.7227	85.6300	0.00
08/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	6398	6	6	6	0.00
08/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6432	6	6	6	0.00
08/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6466	6	6	6	0.00
08/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	924	1	1	1	0.00
08/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	916	1	1	1	0.00
08/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	932	1	1	1	0.00
08/02/2023	R213 On 02-November-23			Bond Future	10.47	83.7623	83.8571	83.7623	1,911.00
08/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4732	5	5	5	0.00
08/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4761	5	5	5	0.00
08/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4790	5	5	5	0.00
08/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1926	2	2	2	0.00
08/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1939	2	2	2	0.00
08/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1953	2	2	2	0.00
08/02/2023	R213 On 01-February-24			Bond Future	10.60	85.4048	85.5018	85.4048	0.00
08/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6388	6	6	6	0.00
08/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6328	6	6	6	0.00
08/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6358	6	6	6	0.00
08/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1708	2	2	2	0.00
08/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1718	2	2	2	0.00
08/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1697	2	2	2	0.00
08/02/2023	R213 On 02-May-24			Bond Future	10.74	83.4395	83.5395	83.4395	0.00
08/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2583	3	3	3	0.00
08/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2603	3	3	3	0.00
08/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2622	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
08/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4490	5	4	5	0.00
08/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4514	5	5	5	0.00
08/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4538	5	5	5	0.00
08/02/2023	R214 On 04-May-23			Bond Future	11.40	63.7627	64.2194	63.7627	23,153.00
08/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2292	2	2	2	0.00
08/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2237	2	2	2	0.00
08/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2264	2	2	2	0.00
08/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2404	3	2	3	0.00
08/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2430	3	2	3	0.00
08/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2379	3	2	3	0.00
08/02/2023	R214 On 03-August-23			Bond Future	11.49	65.0179	65.4833	65.0179	2,980.00
08/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5486	5	5	5	0.00
08/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5421	5	5	5	0.00
08/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5454	5	5	5	0.00
08/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2160	2	2	2	0.00
08/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2176	2	2	2	0.00
08/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2145	2	2	2	0.00
08/02/2023	R214 On 02-November-23			Bond Future	11.60	62.9985	63.4732	62.9985	0.00
08/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3684	3	4	3	0.00
08/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3736	4	4	4	0.00
08/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3710	3	4	3	0.00
08/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4442	5	4	5	0.00
08/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4469	5	4	5	0.00
08/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4416	5	4	5	0.00
08/02/2023	R214 On 01-February-24			Bond Future	11.71	64.2336	64.7180	64.2336	0.00
08/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5882	6	6	6	0.00
08/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5911	6	6	6	0.00
08/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5940	6	6	6	0.00
08/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3733	4	4	4	0.00
08/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3752	4	4	4	0.00
08/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3771	4	4	4	0.00
08/02/2023	R214 On 02-May-24			Bond Future	11.84	62.1280	62.6221	62.1280	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
08/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3973	4	4	4	0.00
08/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3925	4	4	4	0.00
08/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3949	4	4	4	0.00
08/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5831	6	6	6	0.00
08/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5859	6	6	6	0.00
08/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5803	6	6	6	0.00
08/02/2023	R248 On 04-May-23			Bond Future	11.45	79.0064	79.5399	79.0064	235,512.00
08/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2552	2	3	2	0.00
08/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2584	2	3	2	0.00
08/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	518	0	1	0	1,500.00
08/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1862	2	2	2	1,500.00
08/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2617	2	3	2	0.00
08/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3286	4	3	4	0.00
08/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8033	8	8	8	0.00
08/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3321	4	3	4	0.00
08/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3355	4	3	4	0.00
08/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4239	5	4	5	0.00
08/02/2023	R248 On 03-August-23			Bond Future	11.56	80.5242	81.0677	80.5242	0.00
08/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6386	6	6	6	0.00
08/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6347	6	6	6	0.00
08/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6425	6	6	6	0.00
08/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2970	3	3	3	0.00
08/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	3013	3	3	3	0.00
08/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2991	3	3	3	0.00
08/02/2023	R248 On 02-November-23			Bond Future	11.66	77.6876	78.2419	77.6876	0.00
08/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4497	4	4	4	0.00
08/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4465	4	4	4	0.00
08/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4433	4	4	4	0.00
08/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5600	6	6	6	0.00
08/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5668	6	6	6	0.00
08/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5634	6	6	6	0.00
08/02/2023	R248 On 01-February-24			Bond Future	11.77	79.2475	79.8131	79.2475	13,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	7015	7	7	7	0.00
08/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6944	7	7	7	0.00
08/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6979	7	7	7	0.00
08/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4650	5	5	5	0.00
08/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4674	5	5	5	0.00
08/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4626	5	5	5	0.00
08/02/2023	R248 On 02-May-24			Bond Future	11.90	76.2604	76.8376	76.2604	0.00
08/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4707	4	5	4	0.00
08/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4677	4	5	4	0.00
08/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4647	4	5	4	0.00
08/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7358	8	7	8	0.00
08/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7430	8	7	8	0.00
08/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7394	8	7	8	0.00