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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/09/2023 TO: 08/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	2025 On 02-November-23			Bond Future	172.92	172.9361	172.9174	172.9361	5,228.00
08/09/2023	2025 On 01-February-24			Bond Future	175.01	175.0466	175.0104	175.0466	399.00
08/09/2023	2025 On 02-May-24			Bond Future	178.93	178.9926	178.9267	178.9926	0.00
08/09/2023	2025 On 01-August-24			Bond Future	181.08	181.1111	181.0826	181.1111	0.00
08/09/2023	2025 On 07-November-24			Bond Future	185.32	185.2846	185.3238	185.2846	0.00
08/09/2023	2029 On 02-November-23			Bond Future	125.16	125.2372	125.1592	125.2372	2,068.00
08/09/2023	2029 On 01-February-24			Bond Future	127.97	128.0655	127.9732	128.0655	728.00
08/09/2023	2029 On 02-May-24			Bond Future	129.47	129.5855	129.4702	129.5855	0.00
08/09/2023	2029 On 01-August-24			Bond Future	132.36	132.4505	132.3609	132.4505	0.00
08/09/2023	2029 On 07-November-24			Bond Future	134.06	134.1025	134.0605	134.1025	0.00
08/09/2023	2030 On 02-November-23			Bond Future	10.39	91.2319	91.3611	91.2319	87,447.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2317	2	2	2	0.00
08/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2286	2	2	2	0.00
08/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2348	2	2	2	0.00
08/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	91	0	0	0	800.00
08/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	550	1	1	1	800.00
08/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4928	5	5	5	0.00
08/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1167	1	1	1	500.00
08/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4421	4	4	4	0.00
08/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	320	0	0	0	500.00
08/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3330	3	3	3	500.00
08/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7507	7	8	7	0.00
08/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1757	2	2	2	500.00
08/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	332	0	0	0	0.00
08/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	38	0	0	0	500.00
08/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	799	1	1	1	0.00
08/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1167	1	1	1	0.00
08/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	188	0	0	0	500.00
08/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2449	3	2	3	0.00
08/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	145	0	0	0	800.00
08/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1905	2	2	2	0.00
08/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3616	4	4	4	0.00
08/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	567	1	1	1	0.00
08/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	587	1	1	1	0.00
08/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	577	1	1	1	0.00
08/09/2023	2030 On 01-February-24			Bond Future	10.46	89.2642	89.3872	89.2642	0.00
08/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1318	1	1	1	400.00
08/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6749	7	7	7	0.00
08/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	690	1	1	1	400.00
08/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4250	4	4	4	0.00
08/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1110	1	1	1	1,360.00
08/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4399	4	4	4	0.00
08/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4429	4	4	4	0.00
08/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4369	4	4	4	0.00
08/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1468	1	1	1	200.00
08/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3364	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
08/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5610	6	6	6	0.00
08/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1056	1	1	1	500.00
08/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1899	2	2	2	500.00
08/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5964	6	6	6	0.00
08/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5932	6	6	6	0.00
08/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1209	1	1	1	500.00
08/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	498	1	0	1	500.00
08/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3105	3	3	3	0.00
08/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	493	1	0	1	500.00
08/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2185	2	2	2	0.00
08/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3413	4	3	4	0.00
08/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	554	1	1	1	200.00
08/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1203	1	1	1	700.00
08/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2699	3	3	3	0.00
08/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	841	1	1	1	0.00
08/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	824	1	1	1	0.00
08/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	833	1	1	1	0.00
08/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	877	1	1	1	1,360.00
08/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3299	3	3	3	0.00
08/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2923	3	3	3	0.00
08/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4404	5	4	5	0.00
08/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	382	0	0	0	400.00
08/09/2023	2030 On 02-May-24			Bond Future	10.54	91.2549	91.3658	91.2549	0.00
08/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1291	1	1	1	0.00
08/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1304	1	1	1	0.00
08/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1278	1	1	1	0.00
08/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2702	3	3	3	500.00
08/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3899	4	4	4	500.00
08/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9861	10	10	10	0.00
08/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3157	3	3	3	1,080.00
08/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7527	7	8	7	0.00
08/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1092	1	1	1	1,000.00
08/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1803	2	2	2	1,000.00
08/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6196	6	6	6	0.00
08/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	906	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
08/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3329	3	3	3	0.00
08/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4655	5	5	5	0.00
08/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	652	1	1	1	1,080.00
08/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2078	2	2	2	0.00
08/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	302	0	0	0	500.00
08/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1667	2	2	2	0.00
08/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2403	3	2	3	0.00
08/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4224	4	4	4	0.00
08/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4168	4	4	4	0.00
08/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4196	4	4	4	0.00
08/09/2023	2030 On 01-August-24			Bond Future	10.64	89.2449	89.3785	89.2449	0.00
08/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2321	2	2	2	0.00
08/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2340	2	2	2	0.00
08/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2303	2	2	2	0.00
08/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3325	3	3	3	0.00
08/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3285	3	3	3	0.00
08/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3305	3	3	3	0.00
08/09/2023	2030 On 07-November-24			Bond Future	10.76	91.2735	91.4453	91.2735	0.00
08/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3086	3	3	3	0.00
08/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3066	3	3	3	0.00
08/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3107	3	3	3	0.00
08/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3092	3	3	3	0.00
08/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3125	3	3	3	0.00
08/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3108	3	3	3	0.00
08/09/2023	2032 On 02-November-23			Bond Future	11.30	84.5120	84.5869	84.5120	172,096.00
08/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1231	1	1	1	0.00
08/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1256	1	1	1	0.00
08/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1207	1	1	1	0.00
08/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	478	1	0	1	10,000.00
08/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	63	0	0	0	7,750.00
08/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	184	0	0	0	500.00
08/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2302	2	2	2	0.00
08/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2912	3	3	3	0.00
08/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1359	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	302	0	0	0	500.00
08/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1986	2	2	2	0.00
08/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	729	1	1	1	0.00
08/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3342	3	3	3	0.00
08/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	909	1	1	1	500.00
08/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4712	5	5	5	0.00
08/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	192	0	0	0	500.00
08/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1898	2	2	2	0.00
08/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	298	0	0	0	500.00
08/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3638	4	4	4	0.00
08/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2154	2	2	2	500.00
08/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3681	4	4	4	0.00
08/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1029	1	1	1	500.00
08/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1439	2	1	2	500.00
08/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3150	3	3	3	0.00
08/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	658	1	1	1	500.00
08/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	879	1	1	1	15,500.00
08/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4721	5	5	5	0.00
08/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2636	3	3	3	0.00
08/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1573	2	2	2	0.00
08/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1527	2	2	2	0.00
08/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1550	2	2	2	0.00
08/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	541	1	1	1	0.00
08/09/2023	2032 On 01-February-24			Bond Future	11.40	86.4001	86.4682	86.4001	0.00
08/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	434	0	0	0	1,200.00
08/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1194	1	1	1	1,200.00
08/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6231	6	6	6	0.00
08/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3680	4	4	4	0.00
08/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3650	4	4	4	0.00
08/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3709	4	4	4	0.00
08/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	951	1	1	1	500.00
08/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1778	2	2	2	500.00
08/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6618	7	7	7	0.00
08/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1225	1	1	1	200.00
08/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3416	4	3	4	0.00

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08/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5815	6	6	6	0.00
08/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	889	1	1	1	200.00
08/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1793	2	2	2	200.00
08/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4149	4	4	4	0.00
08/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	714	1	1	1	500.00
08/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3214	3	3	3	0.00
08/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4804	5	5	5	0.00
08/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1636	2	2	2	0.00
08/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1666	2	2	2	0.00
08/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1651	2	2	2	0.00
08/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	793	1	1	1	1,200.00
08/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4215	4	4	4	0.00
08/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7204	7	7	7	0.00
08/09/2023	2032 On 02-May-24			Bond Future	11.50	84.1649	84.2206	84.1649	0.00
08/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1287	1	1	1	0.00
08/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1273	1	1	1	0.00
08/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1301	1	1	1	0.00
08/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1065	1	1	1	1,000.00
08/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1762	2	2	2	1,000.00
08/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7210	7	7	7	0.00
08/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1343	1	1	1	500.00
08/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2182	2	2	2	500.00
08/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8140	8	8	8	0.00
08/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2738	3	3	3	1,550.00
08/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8713	9	9	9	0.00
08/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1429	1	1	1	1,550.00
08/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	868	1	1	1	1,550.00
08/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3440	4	3	4	0.00
08/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5420	5	5	5	0.00
08/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	976	1	1	1	500.00
08/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4087	4	4	4	0.00
08/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5623	6	6	6	0.00
08/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1185	1	1	1	1,000.00
08/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4748	5	5	5	0.00
08/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6466	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
08/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5726	6	6	6	0.00
08/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5795	6	6	6	0.00
08/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5760	6	6	6	0.00
08/09/2023	2032 On 01-August-24			Bond Future	11.62	86.0045	86.0804	86.0045	0.00
08/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2352	2	2	2	0.00
08/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2333	2	2	2	0.00
08/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2371	2	2	2	0.00
08/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4484	5	4	5	0.00
08/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4537	5	5	5	0.00
08/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4510	5	5	5	0.00
08/09/2023	2032 On 07-November-24			Bond Future	11.77	83.7946	83.9052	83.7946	0.00
08/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3112	3	3	3	0.00
08/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3133	3	3	3	0.00
08/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3091	3	3	3	0.00
08/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4390	5	4	5	0.00
08/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4344	4	4	4	0.00
08/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4367	4	4	4	0.00
08/09/2023	2033 On 02-November-23			Bond Future	117.83	118.0841	117.8263	118.0841	2,258.00
08/09/2023	2033 On 01-February-24			Bond Future	120.48	120.7508	120.4755	120.7508	5,737.00
08/09/2023	2033 On 02-May-24			Bond Future	121.71	122.0104	121.7093	122.0104	0.00
08/09/2023	2033 On 01-August-24			Bond Future	124.43	124.7080	124.4268	124.7080	0.00
08/09/2023	2033 On 07-November-24			Bond Future	125.84	126.0831	125.8420	126.0831	0.00
08/09/2023	2037 On 02-November-23			Bond Future	12.35	77.4840	77.4874	77.4840	68,510.00
08/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	314	0	0	0	0.00
08/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	305	0	0	0	0.00
08/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	323	0	0	0	0.00
08/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7610	8	8	8	0.00
08/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2248	2	2	2	731.00
08/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	961	1	1	1	731.00
08/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2695	3	3	3	0.00
08/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	134	0	0	0	731.00
08/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1346	1	1	1	0.00
08/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4549	5	5	5	0.00
08/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4645	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
08/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4597	5	5	5	0.00
08/09/2023	2037 On 01-February-24			Bond Future	12.46	74.9588	74.9546	74.9588	76,958.00
08/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2439	3	2	3	0.00
08/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2465	3	2	3	0.00
08/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2414	2	2	2	0.00
08/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7801	8	8	8	0.00
08/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4239	4	4	4	0.00
08/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1886	2	2	2	2,500.00
08/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1893	2	2	2	2,500.00
08/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3842	4	4	4	0.00
08/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	786	1	1	1	2,500.00
08/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3207	3	3	3	0.00
08/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3155	3	3	3	0.00
08/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3181	3	3	3	0.00
08/09/2023	2037 On 02-May-24			Bond Future	12.59	76.6302	76.6134	76.6302	0.00
08/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1205	1	1	1	0.00
08/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1218	1	1	1	0.00
08/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1193	1	1	1	0.00
08/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7406	7	7	7	0.00
08/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7317	7	7	7	0.00
08/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7362	7	7	7	0.00
08/09/2023	2037 On 01-August-24			Bond Future	12.73	74.0495	74.0495	74.0495	0.00
08/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2628	3	3	3	0.00
08/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2648	3	3	3	0.00
08/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2607	3	3	3	0.00
08/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5857	6	6	6	0.00
08/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5793	6	6	6	0.00
08/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5825	6	6	6	0.00
08/09/2023	2037 On 07-November-24			Bond Future	12.88	75.7305	75.7599	75.7305	0.00
08/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3711	4	4	4	0.00
08/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3688	4	4	4	0.00
08/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3735	4	4	4	0.00
08/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5168	5	5	5	0.00
08/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5221	5	5	5	0.00
08/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5194	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
08/09/2023	2038 On 02-November-23			Bond Future	127.01	127.5306	127.0050	127.5306	4,669.00
08/09/2023	2038 On 01-February-24			Bond Future	127.84	128.3915	127.8413	128.3915	0.00
08/09/2023	2038 On 02-May-24			Bond Future	130.70	131.2855	130.7019	131.2855	0.00
08/09/2023	2038 On 01-August-24			Bond Future	131.55	132.1189	131.5507	132.1189	0.00
08/09/2023	2038 On 07-November-24			Bond Future	134.63	135.1616	134.6304	135.1616	0.00
08/09/2023	2040 On 02-November-23			Bond Future	12.61	77.8121	77.7035	77.8121	41,938.00
08/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	166	0	0	0	0.00
08/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	171	0	0	0	0.00
08/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	160	0	0	0	0.00
08/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	121	0	0	0	875.00
08/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	691	1	1	1	875.00
08/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3026	3	3	3	0.00
08/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1818	2	2	2	128.00
08/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5707	6	6	6	0.00
08/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	318	0	0	0	128.00
08/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1862	2	2	2	0.00
08/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4966	5	5	5	0.00
08/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	366	0	0	0	128.00
08/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1081	1	1	1	875.00
08/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3562	4	4	4	0.00
08/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6609	7	7	7	0.00
08/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6151	6	6	6	0.00
08/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6039	6	6	6	0.00
08/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6095	6	6	6	0.00
08/09/2023	2040 On 01-February-24			Bond Future	12.73	75.0438	74.9251	75.0438	94,218.00
08/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1974	2	2	2	0.00
08/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1950	2	2	2	0.00
08/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1997	2	2	2	0.00
08/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4086	4	4	4	0.00
08/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4151	4	4	4	0.00
08/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4118	4	4	4	0.00
08/09/2023	2040 On 02-May-24			Bond Future	12.86	76.7170	76.5832	76.7170	0.00
08/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1160	1	1	1	0.00
08/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1148	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1172	1	1	1	0.00
08/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8222	8	8	8	0.00
08/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8319	8	8	8	0.00
08/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8270	8	8	8	0.00
08/09/2023	2040 On 01-August-24			Bond Future	13.00	73.8877	73.7681	73.8877	0.00
08/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2672	3	3	3	0.00
08/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2651	3	3	3	0.00
08/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2693	3	3	3	0.00
08/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6240	6	6	6	0.00
08/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6309	6	6	6	0.00
08/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6274	6	6	6	0.00
08/09/2023	2040 On 07-November-24			Bond Future	13.15	75.5644	75.4715	75.5644	0.00
08/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3882	4	4	4	0.00
08/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3907	4	4	4	0.00
08/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3857	4	4	4	0.00
08/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5489	6	5	6	0.00
08/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5434	5	5	5	0.00
08/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5462	5	5	5	0.00
08/09/2023	2044 On 02-November-23			Bond Future	12.70	73.9509	73.8146	73.9509	52,923.00
08/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	111	0	0	0	0.00
08/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	108	0	0	0	0.00
08/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	115	0	0	0	0.00
08/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1971	2	2	2	0.00
08/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2786	3	3	3	0.00
08/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	420	0	0	0	5,860.00
08/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4408	4	4	4	0.00
08/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1156	1	1	1	6,375.00
08/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1678	2	2	2	5,860.00
08/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6755	7	7	7	0.00
08/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6875	7	7	7	0.00
08/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6815	7	7	7	0.00
08/09/2023	2044 On 01-February-24			Bond Future	12.81	71.2215	71.0749	71.2215	31,827.00
08/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1685	2	2	2	0.00
08/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1707	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1664	2	2	2	0.00
08/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4697	5	5	5	0.00
08/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4625	5	5	5	0.00
08/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4661	5	5	5	0.00
08/09/2023	2044 On 02-May-24			Bond Future	12.94	72.8095	72.6477	72.8095	0.00
08/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1133	1	1	1	0.00
08/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1145	1	1	1	0.00
08/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1121	1	1	1	0.00
08/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8546	8	9	8	0.00
08/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8445	8	8	8	0.00
08/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8496	8	8	8	0.00
08/09/2023	2044 On 01-August-24			Bond Future	13.07	70.0199	69.8709	70.0199	0.00
08/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2474	3	2	3	0.00
08/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2494	3	2	3	0.00
08/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2454	3	2	3	0.00
08/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6795	7	7	7	0.00
08/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6721	7	7	7	0.00
08/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6758	7	7	7	0.00
08/09/2023	2044 On 07-November-24			Bond Future	13.23	71.6085	71.4840	71.6085	0.00
08/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3916	4	4	4	0.00
08/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3891	4	4	4	0.00
08/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3941	4	4	4	0.00
08/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5531	6	6	6	0.00
08/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5588	6	6	6	0.00
08/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5559	6	6	6	0.00
08/09/2023	2046 On 02-November-23			Bond Future	109.92	110.2686	109.9169	110.2686	16,148.00
08/09/2023	2046 On 01-February-24			Bond Future	112.39	112.7587	112.3882	112.7587	0.00
08/09/2023	2046 On 02-May-24			Bond Future	112.76	113.1524	112.7553	113.1524	0.00
08/09/2023	2046 On 01-August-24			Bond Future	115.27	115.6535	115.2722	115.6535	0.00
08/09/2023	2046 On 07-November-24			Bond Future	115.77	116.1162	115.7696	116.1162	0.00
08/09/2023	2050 On 02-November-23			Bond Future	111.07	111.6503	111.0717	111.6503	14,039.00
08/09/2023	2050 On 01-February-24			Bond Future	111.32	111.9217	111.3191	111.9217	0.00
08/09/2023	2050 On 02-May-24			Bond Future	113.81	114.4445	113.8099	114.4445	0.00
08/09/2023	2050 On 01-August-24			Bond Future	114.05	114.6688	114.0450	114.6688	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
08/09/2023	2050 On 07-November-24			Bond Future	116.71	117.3093	116.7145	117.3093	0.00
08/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	AL37 On 02-November-23			Index Future	908.59	907.2150	908.5860	907.2150	0.00
08/09/2023	AL37 On 01-February-24			Index Future	928.80	927.4820	928.7950	927.4820	0.00
08/09/2023	AL37 On 02-May-24			Index Future	949.37	948.1780	949.3660	948.1780	0.00
08/09/2023	AL37 On 01-August-24			Index Future	970.36	968.9390	970.3580	968.9390	0.00
08/09/2023	AL37 On 07-November-24			Index Future	992.88	991.0700	992.8830	991.0700	0.00
08/09/2023	AL7T On 02-November-23			Index Future	1026.36	1025.8790	1026.3590	1025.8790	0.00
08/09/2023	AL7T On 01-February-24			Index Future	1049.19	1048.7980	1049.1870	1048.7980	0.00
08/09/2023	AL7T On 02-May-24			Index Future	1072.43	1072.2000	1072.4250	1072.2000	0.00
08/09/2023	AL7T On 01-August-24			Index Future	1096.14	1095.6770	1096.1380	1095.6770	0.00
08/09/2023	AL7T On 07-November-24			Index Future	1121.58	1120.7020	1121.5830	1120.7020	0.00
08/09/2023	ALBI On 02-November-23			Index Future	896.66	896.5270	896.6600	896.5270	107.00
08/09/2023	ALBI On 01-February-24			Index Future	916.60	916.5560	916.6030	916.5560	0.00
08/09/2023	ALBI On 02-May-24			Index Future	936.91	937.0070	936.9050	937.0070	0.00
08/09/2023	ALBI On 01-August-24			Index Future	957.62	957.5240	957.6210	957.5240	0.00
08/09/2023	ALBI On 07-November-24			Index Future	979.85	979.3940	979.8510	979.3940	0.00
08/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/09/2023	C040 On 31-January-40			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
08/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	ES33 On 02-November-23			Bond Future	12.86	71.6056	71.6094	71.6056	0.00
08/09/2023	ES33 On 01-February-24			Bond Future	13.01	73.2226	73.2194	73.2226	0.00
08/09/2023	ES33 On 02-May-24			Bond Future	13.17	71.0736	71.0585	71.0736	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
08/09/2023	ES33 On 01-August-24			Bond Future	13.34	72.6429	72.6436	72.6429	0.00
08/09/2023	ES33 On 07-November-24			Bond Future	13.55	70.5099	70.5381	70.5099	0.00
08/09/2023	ES42 On 02-November-23			Bond Future	13.34	67.4357	67.3396	67.4357	0.00
08/09/2023	ES42 On 01-February-24			Bond Future	13.48	68.9587	68.8538	68.9587	0.00
08/09/2023	ES42 On 02-May-24			Bond Future	13.63	66.2502	66.1317	66.2502	0.00
08/09/2023	ES42 On 01-August-24			Bond Future	13.79	67.7112	67.6055	67.7112	0.00
08/09/2023	ES42 On 07-November-24			Bond Future	13.98	64.9976	64.9158	64.9976	0.00
08/09/2023	GOVI On 02-November-23			GOVI	883.88	883.7300	883.8810	883.7300	819.00
08/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	19190	2	2	2	0.00
08/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	19390	2	2	2	0.00
08/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	19290	2	2	2	0.00
08/09/2023	GOVI On 01-February-24			GOVI	903.54	903.4730	903.5400	903.4730	0.00
08/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	235500	23	24	23	0.00
08/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	235400	23	24	23	0.00
08/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	235600	23	24	23	0.00
08/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-May-24			GOVI	923.55	923.6330	923.5520	923.6330	0.00
08/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	274180	27	27	27	0.00
08/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	274380	27	27	27	0.00
08/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	274280	27	27	27	0.00
08/09/2023	GOVI On 01-August-24			GOVI	943.97	943.8560	943.9730	943.8560	0.00
08/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	5930	0	1	0	0.00
08/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	5830	0	1	0	0.00
08/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	6030	0	1	0	0.00
08/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 01-August-24	943.39	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
08/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 07-November-24			GOVI	965.89	965.4140	965.8860	965.4140	0.00
08/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	170860	17	17	17	0.00
08/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	171060	17	17	17	0.00
08/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	170960	17	17	17	0.00
08/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2023	IGOV On 02-November-23			Index Future	330.99	331.7380	330.9930	331.7380	475.00
08/09/2023	IGOV On 01-February-24			Index Future	338.44	339.2300	338.4350	339.2300	0.00
08/09/2023	IGOV On 02-May-24			Index Future	346.01	346.8780	346.0090	346.8780	0.00
08/09/2023	IGOV On 01-August-24			Index Future	353.74	354.5500	353.7370	354.5500	0.00
08/09/2023	IGOV On 07-November-24			Index Future	362.03	362.7290	362.0290	362.7290	0.00
08/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
08/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.33	91.6650	91.6750	91.6650	0.00
08/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.33	91.6600	91.6700	91.6600	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
08/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.38	91.6150	91.6250	91.6150	0.00
08/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6200	91.6300	91.6200	0.00
08/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6400	91.6500	91.6400	0.00
08/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6500	91.6600	91.6500	0.00
08/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.14	91.8400	91.8600	91.8400	0.00
08/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.01	91.9500	91.9900	91.9500	0.00
08/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.0850	92.1350	92.0850	0.00
08/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.81	92.1400	92.1900	92.1400	0.00
08/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.78	92.1650	92.2250	92.1650	0.00
08/09/2023	R035 On 02-November-23			Bond Future	12.00	82.5493	82.5525	82.5493	181,741.00
08/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	976	1	1	1	6,500.00
08/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	514	1	1	1	0.00
08/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	527	1	1	1	0.00
08/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	501	1	1	1	0.00
08/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	42	0	0	0	400.00
08/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	222	0	0	0	400.00
08/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4719	5	5	5	0.00
08/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1058	1	1	1	731.00
08/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7883	8	8	8	0.00
08/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2423	2	2	2	731.00
08/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2453	3	2	3	0.00
08/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	109	0	0	0	731.00
08/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1186	1	1	1	0.00
08/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	428	0	0	0	400.00
08/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5055	5	5	5	0.00
08/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7795	8	8	8	0.00
08/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3702	4	4	4	0.00
08/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3617	4	4	4	0.00
08/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3659	4	4	4	0.00
08/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2587	3	3	3	0.00
08/09/2023	R035 On 01-February-24			Bond Future	12.12	84.3934	84.3886	84.3934	0.00
08/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	796	1	1	1	400.00
08/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7391	7	7	7	0.00
08/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	356	0	0	0	400.00



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08/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3034	3	3	3	0.00
08/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3005	3	3	3	0.00
08/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3063	3	3	3	0.00
08/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2659	3	3	3	0.00
08/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2704	3	3	3	0.00
08/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2681	3	3	3	0.00
08/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6203	6	6	6	0.00
08/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	886	1	1	1	400.00
08/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8653	9	9	9	0.00
08/09/2023	R035 On 02-May-24			Bond Future	12.24	81.7630	81.7446	81.7630	0.00
08/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1317	1	1	1	0.00
08/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1304	1	1	1	0.00
08/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1331	1	1	1	0.00
08/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6787	7	7	7	0.00
08/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6872	7	7	7	0.00
08/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6829	7	7	7	0.00
08/09/2023	R035 On 01-August-24			Bond Future	12.36	83.5505	83.5501	83.5505	0.00
08/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2695	3	3	3	0.00
08/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2673	3	3	3	0.00
08/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2717	3	3	3	0.00
08/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5529	6	6	6	0.00
08/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5590	6	6	6	0.00
08/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5560	6	6	6	0.00
08/09/2023	R035 On 07-November-24			Bond Future	12.52	80.9362	80.9674	80.9362	0.00
08/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3524	4	4	4	0.00
08/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3547	4	4	4	0.00
08/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3501	4	4	4	0.00
08/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5237	5	5	5	0.00
08/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5183	5	5	5	0.00
08/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5210	5	5	5	0.00
08/09/2023	R053 On 02-November-23			Bond Future	12.53	94.3531	94.1722	94.3531	5,189.00
08/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3694	4	4	4	0.00
08/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3740	4	4	4	0.00
08/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3649	4	4	4	0.00

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08/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1644	2	2	2	0.00
08/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1596	2	2	2	0.00
08/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1620	2	2	2	0.00
08/09/2023	R053 On 01-February-24			Bond Future	12.64	96.4611	96.2667	96.4611	0.00
08/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5304	5	5	5	0.00
08/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5262	5	5	5	0.00
08/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5347	6	5	6	0.00
08/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3240	3	3	3	0.00
08/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3292	3	3	3	0.00
08/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3266	3	3	3	0.00
08/09/2023	R053 On 02-May-24			Bond Future	12.76	92.7473	92.5331	92.7473	0.00
08/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6191	6	6	6	0.00
08/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6232	7	6	7	0.00
08/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6151	6	6	6	0.00
08/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4329	4	4	4	0.00
08/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4275	4	4	4	0.00
08/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4302	4	4	4	0.00
08/09/2023	R053 On 01-August-24			Bond Future	12.88	94.7735	94.5758	94.7735	0.00
08/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6918	7	7	7	0.00
08/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6957	7	7	7	0.00
08/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6879	7	7	7	0.00
08/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5167	5	5	5	0.00
08/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5113	5	5	5	0.00
08/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5140	5	5	5	0.00
08/09/2023	R053 On 07-November-24			Bond Future	13.03	91.0562	90.8904	91.0562	0.00
08/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5609	6	6	6	0.00
08/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5575	6	6	6	0.00
08/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5643	6	6	6	0.00
08/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7116	7	7	7	0.00
08/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7187	7	7	7	0.00
08/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7151	7	7	7	0.00
08/09/2023	R186 On 02-November-23			Bond Future	8.99	107.8341	108.0034	107.8341	120,685.00
08/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1369	1	1	1	0.00
08/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1348	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1390	1	1	1	0.00
08/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	898	1	1	1	1,715.00
08/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3857	4	4	4	0.00
08/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	26	0	0	0	1,715.00
08/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	454	1	0	1	0.00
08/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	268	0	0	0	0.00
08/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	280	0	0	0	0.00
08/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	274	0	0	0	0.00
08/09/2023	R186 On 01-February-24			Bond Future	8.98	104.9327	105.0954	104.9327	0.00
08/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1874	2	2	2	0.00
08/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1892	2	2	2	0.00
08/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1855	2	2	2	0.00
08/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	548	1	1	1	0.00
08/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	535	1	1	1	0.00
08/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	541	1	1	1	0.00
08/09/2023	R186 On 02-May-24			Bond Future	8.98	107.2731	107.4219	107.2731	0.00
08/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	294	0	0	0	0.00
08/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	299	0	0	0	0.00
08/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	289	0	0	0	0.00
08/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3638	4	4	4	0.00
08/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2392	2	2	2	2,030.00
08/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	375	0	0	0	2,030.00
08/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	652	1	1	1	0.00
08/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2643	3	3	3	0.00
08/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2604	3	3	3	0.00
08/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2623	3	3	3	0.00
08/09/2023	R186 On 01-August-24			Bond Future	8.98	104.3096	104.4855	104.3096	0.00
08/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	985	1	1	1	0.00
08/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	996	1	1	1	0.00
08/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	975	1	1	1	0.00
08/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1619	2	2	2	0.00
08/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1597	2	2	2	0.00
08/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1608	2	2	2	0.00
08/09/2023	R186 On 07-November-24			Bond Future	9.02	106.6815	106.9022	106.6815	0.00
08/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1510	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1522	1	2	1	0.00
08/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1498	1	1	1	0.00
08/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1280	1	1	1	0.00
08/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1265	1	1	1	0.00
08/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1273	1	1	1	0.00
08/09/2023	R197 On 02-November-23			Bond Future	341.47	341.5096	341.4685	341.5096	0.00
08/09/2023	R202 On 02-November-23			Bond Future	254.93	254.9515	254.9280	254.9515	4,618.00
08/09/2023	R202 On 01-February-24			Bond Future	255.68	255.7324	255.6835	255.7324	460.00
08/09/2023	R202 On 02-May-24			Bond Future	261.40	261.4970	261.4048	261.4970	0.00
08/09/2023	R202 On 01-August-24			Bond Future	262.14	262.1808	262.1438	262.1808	0.00
08/09/2023	R202 On 07-November-24			Bond Future	268.28	268.2197	268.2809	268.2197	0.00
08/09/2023	R209 On 02-November-23			Bond Future	12.08	63.6522	63.6549	63.6522	26,259.00
08/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	301	0	0	0	0.00
08/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	309	0	0	0	0.00
08/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	292	0	0	0	0.00
08/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3873	4	4	4	0.00
08/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3790	4	4	4	0.00
08/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3831	4	4	4	0.00
08/09/2023	R209 On 01-February-24			Bond Future	12.18	65.0743	65.0707	65.0743	1,690.00
08/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2314	2	2	2	0.00
08/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2290	2	2	2	0.00
08/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2337	2	2	2	0.00
08/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2524	3	3	3	0.00
08/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2568	3	3	3	0.00
08/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2546	3	3	3	0.00
08/09/2023	R209 On 02-May-24			Bond Future	12.29	63.3725	63.3582	63.3725	0.00
08/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1069	1	1	1	0.00
08/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1058	1	1	1	0.00
08/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1080	1	1	1	0.00
08/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6278	6	6	6	0.00
08/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6356	6	6	6	0.00
08/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6317	6	6	6	0.00
08/09/2023	R209 On 01-August-24			Bond Future	12.41	64.7576	64.7574	64.7576	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
08/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2271	2	2	2	0.00
08/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2253	2	2	2	0.00
08/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2289	2	2	2	0.00
08/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5033	5	5	5	0.00
08/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5091	5	5	5	0.00
08/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5062	5	5	5	0.00
08/09/2023	R209 On 07-November-24			Bond Future	12.55	63.0743	63.0989	63.0743	0.00
08/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3193	3	3	3	0.00
08/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3172	3	3	3	0.00
08/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3213	3	3	3	0.00
08/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4602	5	5	5	0.00
08/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4650	5	5	5	0.00
08/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4626	5	5	5	0.00
08/09/2023	R210 On 02-November-23			Bond Future	226.81	227.1206	226.8088	227.1206	206.00
08/09/2023	R210 On 01-February-24			Bond Future	231.91	232.2497	231.9084	232.2497	300.00
08/09/2023	R210 On 02-May-24			Bond Future	233.84	234.2291	233.8420	234.2291	0.00
08/09/2023	R210 On 01-August-24			Bond Future	239.06	239.4069	239.0625	239.4069	0.00
08/09/2023	R210 On 07-November-24			Bond Future	241.32	241.5868	241.3243	241.5868	0.00
08/09/2023	R213 On 02-November-23			Bond Future	10.96	81.6569	81.7023	81.6569	31,532.00
08/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1644	2	2	2	0.00
08/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1616	2	2	2	0.00
08/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1671	2	2	2	0.00
08/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7117	7	7	7	0.00
08/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1188	1	1	1	731.00
08/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2596	3	3	3	731.00
08/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1292	1	1	1	0.00
08/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	64	0	0	0	731.00
08/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	581	1	1	1	0.00
08/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	961	1	1	1	0.00
08/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	992	1	1	1	0.00
08/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	977	1	1	1	0.00
08/09/2023	R213 On 01-February-24			Bond Future	11.06	83.4812	83.5195	83.4812	0.00
08/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3883	4	4	4	0.00
08/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3912	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
08/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3854	4	4	4	0.00
08/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1227	1	1	1	0.00
08/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1203	1	1	1	0.00
08/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1215	1	1	1	0.00
08/09/2023	R213 On 02-May-24			Bond Future	11.16	81.7840	81.8096	81.7840	0.00
08/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1225	1	1	1	0.00
08/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1238	1	1	1	0.00
08/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1213	1	1	1	0.00
08/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4897	5	5	5	0.00
08/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4836	5	5	5	0.00
08/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4867	5	5	5	0.00
08/09/2023	R213 On 01-August-24			Bond Future	11.26	83.5725	83.6170	83.5725	0.00
08/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2305	2	2	2	0.00
08/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2323	2	2	2	0.00
08/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2287	2	2	2	0.00
08/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3890	4	4	4	0.00
08/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3845	4	4	4	0.00
08/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3867	4	4	4	0.00
08/09/2023	R213 On 07-November-24			Bond Future	11.40	81.9142	81.9913	81.9142	0.00
08/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2991	3	3	3	0.00
08/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3010	3	3	3	0.00
08/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2971	3	3	3	0.00
08/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3707	4	4	4	0.00
08/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3668	4	4	4	0.00
08/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3688	4	4	4	0.00
08/09/2023	R214 On 02-November-23			Bond Future	12.47	59.3000	59.2084	59.3000	19,767.00
08/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	131	0	0	0	0.00
08/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	135	0	0	0	0.00
08/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	127	0	0	0	0.00
08/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5177	5	5	5	0.00
08/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5080	5	5	5	0.00
08/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5129	5	5	5	0.00
08/09/2023	R214 On 01-February-24			Bond Future	12.58	60.6248	60.5253	60.6248	0.00
08/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1560	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1599	2	2	2	0.00
08/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1579	2	2	2	0.00
08/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3613	4	4	4	0.00
08/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3584	4	4	4	0.00
08/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3642	4	4	4	0.00
08/09/2023	R214 On 02-May-24			Bond Future	12.69	58.6718	58.5604	58.6718	0.00
08/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	985	1	1	1	0.00
08/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	975	1	1	1	0.00
08/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	996	1	1	1	0.00
08/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6887	7	7	7	0.00
08/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6970	7	7	7	0.00
08/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6929	7	7	7	0.00
08/09/2023	R214 On 01-August-24			Bond Future	12.81	59.9545	59.8539	59.9545	0.00
08/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2296	2	2	2	0.00
08/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2278	2	2	2	0.00
08/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2314	2	2	2	0.00
08/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5202	5	5	5	0.00
08/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5262	5	5	5	0.00
08/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5232	5	5	5	0.00
08/09/2023	R214 On 07-November-24			Bond Future	12.95	58.0115	57.9313	58.0115	0.00
08/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3204	3	3	3	0.00
08/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3183	3	3	3	0.00
08/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3225	3	3	3	0.00
08/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4685	5	5	5	0.00
08/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4734	5	5	5	0.00
08/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4709	5	5	5	0.00
08/09/2023	R248 On 02-November-23			Bond Future	12.61	72.7009	72.5619	72.7009	232,739.00
08/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	117	0	0	0	0.00
08/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	121	0	0	0	0.00
08/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	113	0	0	0	0.00
08/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	329	0	0	0	207.00
08/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1583	2	2	2	207.00
08/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5579	6	6	6	0.00
08/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	421	0	0	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2207	2	2	2	0.00
08/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5126	5	5	5	0.00
08/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7028	7	7	7	0.00
08/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6904	7	7	7	0.00
08/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6966	7	7	7	0.00
08/09/2023	R248 On 01-February-24			Bond Future	12.73	74.3250	74.1757	74.3250	0.00
08/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1618	2	2	2	0.00
08/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1639	2	2	2	0.00
08/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1598	2	2	2	0.00
08/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1947	2	2	2	1,000.00
08/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	633	1	1	1	1,000.00
08/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5185	5	5	5	0.00
08/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1818	2	2	2	1,000.00
08/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4372	4	4	4	0.00
08/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7997	8	8	8	0.00
08/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4966	5	5	5	0.00
08/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4888	5	5	5	0.00
08/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4927	5	5	5	0.00
08/09/2023	R248 On 02-May-24			Bond Future	12.84	71.5335	71.3691	71.5335	0.00
08/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1050	1	1	1	0.00
08/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1062	1	1	1	0.00
08/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1039	1	1	1	0.00
08/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9290	9	9	9	0.00
08/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9182	9	9	9	0.00
08/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9236	9	9	9	0.00
08/09/2023	R248 On 01-August-24			Bond Future	12.96	73.0971	72.9452	73.0971	13,000.00
08/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2793	3	3	3	0.00
08/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2815	3	3	3	0.00
08/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2771	3	3	3	0.00
08/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6465	6	6	6	0.00
08/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6393	6	6	6	0.00
08/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6429	6	6	6	0.00
08/09/2023	R248 On 07-November-24			Bond Future	13.11	70.3077	70.1800	70.3077	0.00
08/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4044	4	4	4	0.00
08/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4070	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
08/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4019	4	4	4	0.00
08/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5796	6	6	6	0.00
08/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5739	6	6	6	0.00
08/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5767	6	6	6	0.00
08/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00