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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	2025 On 04-May-23			Bond Future	168.86	168.8596	168.8596	168.8596	0.00
08/05/2023	2025 On 03-August-23			Bond Future	170.66	170.6426	170.6606	170.6426	6,158.00
08/05/2023	2025 On 02-November-23			Bond Future	174.42	174.3987	174.4166	174.3987	0.00
08/05/2023	2025 On 01-February-24			Bond Future	176.46	176.4456	176.4640	176.4456	0.00
08/05/2023	2025 On 02-May-24			Bond Future	180.47	180.4511	180.4700	180.4511	0.00
08/05/2023	2025 On 01-August-24			Bond Future	182.38	182.3570	182.3770	182.3570	0.00
08/05/2023	2029 On 04-May-23			Bond Future	122.59	122.5942	122.5942	122.5942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2029 On 03-August-23			Bond Future	125.11	125.1952	125.1079	125.1952	1,976.00
08/05/2023	2029 On 02-November-23			Bond Future	126.51	126.6041	126.5146	126.6041	0.00
08/05/2023	2029 On 01-February-24			Bond Future	129.32	129.4098	129.3183	129.4098	0.00
08/05/2023	2029 On 02-May-24			Bond Future	130.87	130.9606	130.8670	130.9606	0.00
08/05/2023	2029 On 01-August-24			Bond Future	133.60	133.6996	133.6047	133.6996	0.00
08/05/2023	2030 On 04-May-23			Bond Future	10.08	92.1527	10.0800	92.1527	0.00
08/05/2023	2030 On 03-August-23			Bond Future	10.23	89.9103	10.2335	89.9103	95,281.00
08/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	4994	5	4994	5	0.00
08/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	9561	10	9561	10	0.00
08/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	1923	2	1923	2	1,012.00
08/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2618	3	2618	3	350.00
08/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	4922	5	4922	5	0.00
08/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	4958	5	4958	5	0.00
08/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	10667	11	10667	11	0.00
08/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	11	0	11	0	350.00
08/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	266	0	266	0	0.00
08/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	275	0	275	0	0.00
08/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	832	1	832	1	0.00
08/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	25	0	25	0	1,012.00
08/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1204	1	1204	1	0.00
08/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	270	0	270	0	0.00
08/05/2023	2030 On 02-November-23			Bond Future	10.30	91.8685	10.3017	91.8685	10.00
08/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	5805	6	5805	6	0.00
08/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3501	4	3501	4	0.00
08/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	3445	4	3445	4	0.00
08/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3473	4	3473	4	0.00
08/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1702	2	1702	2	800.00
08/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	919	1	919	1	800.00
08/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	4072	4	4072	4	0.00
08/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	2686	3	2686	3	0.00
08/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1361	1	1361	1	0.00
08/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1374	1	1374	1	0.00
08/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1348	1	1348	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
08/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	650	1	650	1	800.00
08/05/2023	2030 On 01-February-24			Bond Future	10.37	89.8776	10.3740	89.8776	0.00
08/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	5189	5	5189	5	0.00
08/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	7449	8	7449	8	0.00
08/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	1998	2	1998	2	400.00
08/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	5044	5	5044	5	0.00
08/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	1201	1	1201	1	400.00
08/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	5160	5	5160	5	0.00
08/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	5218	5	5218	5	0.00
08/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1745	2	1745	2	1,360.00
08/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	3582	4	3582	4	0.00
08/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1261	1	1261	1	0.00
08/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	731	1	731	1	400.00
08/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	4563	4	4563	4	0.00
08/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1280	1	1280	1	0.00
08/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1319	1	1319	1	1,360.00
08/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3251	3	3251	3	0.00
08/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1271	1	1271	1	0.00
08/05/2023	2030 On 02-May-24			Bond Future	10.44	91.8984	10.4447	91.8984	0.00
08/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1666	2	1666	2	0.00
08/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1635	2	1635	2	0.00
08/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1651	2	1651	2	0.00
08/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	4165	4	4165	4	0.00
08/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4191	4	4191	4	0.00
08/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	4140	4	4140	4	0.00
08/05/2023	2030 On 01-August-24			Bond Future	10.57	89.7907	10.5669	89.7907	0.00
08/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	2743	3	2743	3	0.00
08/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	2703	3	2703	3	0.00
08/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	2723	3	2723	3	0.00
08/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	3439	3	3439	3	0.00
08/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	3458	3	3458	3	0.00
08/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	3420	3	3420	3	0.00
08/05/2023	2032 On 04-May-23			Bond Future	10.77	86.6677	10.7700	86.6677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2032 On 03-August-23			Bond Future	10.94	88.2204	10.9428	88.2204	115,466.00
08/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	3398	4	3398	4	0.00
08/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	4524	5	4524	5	0.00
08/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	4486	5	4486	5	0.00
08/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	98	0	98	0	1,500.00
08/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	582	1	582	1	7,500.00
08/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	3750	4	3750	4	0.00
08/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	4561	5	4561	5	0.00
08/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	5059	5	5059	5	5,000.00
08/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	488	0	488	0	0.00
08/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	591	1	591	1	0.00
08/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	812	1	812	1	7,500.00
08/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	3844	4	3844	4	0.00
08/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	7101	7	7101	7	0.00
08/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	609	1	609	1	0.00
08/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	600	1	600	1	0.00
08/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	934	1	934	1	7,500.00
08/05/2023	2032 On 02-November-23			Bond Future	11.03	85.9788	11.0330	85.9788	64,382.00
08/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	3182	3	3182	3	0.00
08/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	3154	3	3154	3	0.00
08/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	3211	3	3211	3	0.00
08/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	5300	5	5300	5	0.00
08/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1233	1	1233	1	0.00
08/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2216	2	2216	2	0.00
08/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2255	2	2255	2	0.00
08/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2235	2	2235	2	0.00
08/05/2023	2032 On 01-February-24			Bond Future	11.13	87.8644	11.1257	87.8644	0.00
08/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	5278	5	5278	5	0.00
08/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	7832	8	7832	8	0.00
08/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	2337	2	2337	2	1,200.00
08/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	5247	5	5247	5	0.00
08/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	1072	1	1072	1	1,200.00
08/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	5215	5	5215	5	0.00

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08/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	1965	2	1965	2	0.00
08/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	6575	6	6575	6	0.00
08/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	1951	2	1951	2	0.00
08/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	4091	4	4091	4	0.00
08/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1127	1	1127	1	1,200.00
08/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	1938	2	1938	2	0.00
08/05/2023	2032 On 02-May-24			Bond Future	11.21	85.6773	11.2148	85.6773	0.00
08/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	1819	2	1819	2	0.00
08/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	1837	2	1837	2	0.00
08/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	1854	2	1854	2	0.00
08/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	4955	5	4955	5	0.00
08/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	4986	5	4986	5	0.00
08/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	5017	5	5017	5	0.00
08/05/2023	2032 On 01-August-24			Bond Future	11.34	87.4439	11.3448	87.4439	0.00
08/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	3204	3	3204	3	0.00
08/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	3227	3	3227	3	0.00
08/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	3250	3	3250	3	0.00
08/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	4134	4	4134	4	0.00
08/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	4156	4	4156	4	0.00
08/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	4179	4	4179	4	0.00
08/05/2023	2033 On 04-May-23			Bond Future	116.53	116.5259	116.5259	116.5259	0.00
08/05/2023	2033 On 03-August-23			Bond Future	118.66	118.5381	118.6566	118.5381	7,344.00
08/05/2023	2033 On 02-November-23			Bond Future	119.83	119.7078	119.8286	119.7078	0.00
08/05/2023	2033 On 01-February-24			Bond Future	122.48	122.3607	122.4842	122.3607	0.00
08/05/2023	2033 On 02-May-24			Bond Future	123.78	123.6556	123.7820	123.6556	0.00
08/05/2023	2033 On 01-August-24			Bond Future	126.37	126.2419	126.3716	126.2419	0.00
08/05/2023	2037 On 04-May-23			Bond Future	11.65	80.9735	11.6450	80.9735	0.00
08/05/2023	2037 On 03-August-23			Bond Future	11.87	78.0638	11.8659	78.0638	129,923.00
08/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	72	0	72	0	1,800.00
08/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	3071	3	3071	3	0.00
08/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	460	1	460	1	1,800.00
08/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	3003	3	3003	3	0.00
08/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	3037	3	3037	3	0.00

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08/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1598	2	1598	2	0.00
08/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1618	2	1618	2	0.00
08/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	5468	5	5468	5	0.00
08/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1579	2	1579	2	0.00
08/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	9478	9	9478	9	0.00
08/05/2023	2037 On 02-November-23			Bond Future	11.97	79.7641	11.9674	79.7641	0.00
08/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	1979	2	1979	2	0.00
08/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	1955	2	1955	2	0.00
08/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	2002	2	2002	2	0.00
08/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	4275	4	4275	4	0.00
08/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	4242	4	4242	4	0.00
08/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	4209	4	4209	4	0.00
08/05/2023	2037 On 01-February-24			Bond Future	12.07	77.2574	12.0742	77.2574	0.00
08/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	4464	5	4464	5	0.00
08/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	4433	5	4433	5	0.00
08/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	4495	5	4495	5	0.00
08/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3144	3	3144	3	0.00
08/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3186	3	3186	3	0.00
08/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3165	3	3165	3	0.00
08/05/2023	2037 On 02-May-24			Bond Future	12.18	78.9944	12.1798	78.9944	0.00
08/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2424	3	2424	3	0.00
08/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2444	3	2444	3	0.00
08/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2464	3	2464	3	0.00
08/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	6524	6	6524	6	0.00
08/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	6488	6	6488	6	0.00
08/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	6451	6	6451	6	0.00
08/05/2023	2037 On 01-August-24			Bond Future	12.32	76.3684	12.3208	76.3684	0.00
08/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	3963	4	3963	4	0.00
08/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	3937	4	3937	4	0.00
08/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	3911	4	3911	4	0.00
08/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	5116	5	5116	5	0.00
08/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	5089	5	5089	5	0.00
08/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	5062	5	5062	5	0.00

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08/05/2023	2038 On 04-May-23			Bond Future	129.37	129.3657	129.3657	129.3657	0.00
08/05/2023	2038 On 03-August-23			Bond Future	129.91	129.4230	129.9083	129.4230	3,100.00
08/05/2023	2038 On 02-November-23			Bond Future	132.77	132.2719	132.7676	132.2719	1,343.00
08/05/2023	2038 On 01-February-24			Bond Future	133.66	133.1580	133.6647	133.1580	0.00
08/05/2023	2038 On 02-May-24			Bond Future	136.70	136.1808	136.6990	136.1808	0.00
08/05/2023	2038 On 01-August-24			Bond Future	137.46	136.9255	137.4552	136.9255	0.00
08/05/2023	2040 On 04-May-23			Bond Future	11.88	81.6782	11.8800	81.6782	0.00
08/05/2023	2040 On 03-August-23			Bond Future	12.11	78.5746	12.1084	78.5746	132,541.00
08/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	2679	3	2679	3	0.00
08/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	2712	3	2712	3	0.00
08/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	2745	3	2745	3	0.00
08/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2041	2	2041	2	0.00
08/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2066	2	2066	2	0.00
08/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2090	2	2090	2	0.00
08/05/2023	2040 On 02-November-23			Bond Future	12.21	80.2862	12.2129	80.2862	29.00
08/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	1727	2	1727	2	0.00
08/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1684	2	1684	2	0.00
08/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1706	2	1706	2	0.00
08/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	5376	5	5376	5	0.00
08/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	5456	5	5456	5	0.00
08/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	5416	5	5416	5	0.00
08/05/2023	2040 On 01-February-24			Bond Future	12.32	77.5405	12.3226	77.5405	18.00
08/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	4084	4	4084	4	0.00
08/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	4054	4	4054	4	0.00
08/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	4023	4	4023	4	0.00
08/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	3982	4	3982	4	0.00
08/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	3956	4	3956	4	0.00
08/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	3930	4	3930	4	0.00
08/05/2023	2040 On 02-May-24			Bond Future	12.43	79.2839	12.4310	79.2839	0.00
08/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2459	3	2459	3	0.00
08/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2418	3	2418	3	0.00
08/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2438	3	2438	3	0.00
08/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	7189	7	7189	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
08/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	7270	7	7270	7	0.00
08/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	7229	7	7229	7	0.00
08/05/2023	2040 On 01-August-24			Bond Future	12.57	76.4131	12.5732	76.4131	0.00
08/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	4132	4	4132	4	0.00
08/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	4159	4	4159	4	0.00
08/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	4186	4	4186	4	0.00
08/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	5476	5	5476	5	0.00
08/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	5505	5	5505	5	0.00
08/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	5534	5	5534	5	0.00
08/05/2023	2044 On 04-May-23			Bond Future	11.93	78.0950	11.9300	78.0950	0.00
08/05/2023	2044 On 03-August-23			Bond Future	12.17	74.9161	12.1745	74.9161	85,172.00
08/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	1277	1	1277	1	4,553.00
08/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	2401	3	2401	3	0.00
08/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	3521	4	3521	4	0.00
08/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	1900	2	1900	2	0.00
08/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	2339	3	2339	3	0.00
08/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	2370	3	2370	3	0.00
08/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2455	2	2455	2	0.00
08/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	2482	2	2482	2	0.00
08/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	2934	3	2934	3	4,754.00
08/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	1653	2	1653	2	9,106.00
08/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2427	2	2427	2	0.00
08/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	3837	4	3837	4	3,076.00
08/05/2023	2044 On 02-November-23			Bond Future	12.28	76.5480	12.2754	76.5480	0.00
08/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1498	2	1498	2	0.00
08/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1518	2	1518	2	0.00
08/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1537	2	1537	2	0.00
08/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	5810	6	5810	6	0.00
08/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	5854	6	5854	6	0.00
08/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	5898	6	5898	6	0.00
08/05/2023	2044 On 01-February-24			Bond Future	12.38	73.8455	12.3812	73.8455	0.00
08/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	3770	4	3770	4	0.00
08/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	3799	4	3799	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	3829	4	3829	4	0.00
08/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4351	4	4351	4	0.00
08/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4379	4	4379	4	0.00
08/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4407	4	4407	4	0.00
08/05/2023	2044 On 02-May-24			Bond Future	12.49	75.5058	12.4853	75.5058	0.00
08/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2445	3	2445	3	0.00
08/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2466	3	2466	3	0.00
08/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2487	3	2487	3	0.00
08/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	7313	7	7313	7	0.00
08/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	7354	7	7354	7	0.00
08/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	7395	7	7395	7	0.00
08/05/2023	2044 On 01-August-24			Bond Future	12.62	72.6821	12.6213	72.6821	0.00
08/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	4070	4	4070	4	0.00
08/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	4016	4	4016	4	0.00
08/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	4043	4	4043	4	0.00
08/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	5906	6	5906	6	0.00
08/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	5936	6	5936	6	0.00
08/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	5875	6	5875	6	0.00
08/05/2023	2046 On 04-May-23			Bond Future	113.63	113.6338	113.6338	113.6338	0.00
08/05/2023	2046 On 03-August-23			Bond Future	115.42	115.5876	115.4206	115.5876	12,946.00
08/05/2023	2046 On 02-November-23			Bond Future	115.84	116.0156	115.8447	116.0156	4,231.00
08/05/2023	2046 On 01-February-24			Bond Future	118.41	118.5867	118.4119	118.5867	0.00
08/05/2023	2046 On 02-May-24			Bond Future	118.92	119.0991	118.9207	119.0991	0.00
08/05/2023	2046 On 01-August-24			Bond Future	121.41	121.5881	121.4063	121.5881	0.00
08/05/2023	2050 On 04-May-23			Bond Future	116.10	116.0988	116.0988	116.0988	0.00
08/05/2023	2050 On 03-August-23			Bond Future	115.44	116.0395	115.4386	116.0395	10,574.00
08/05/2023	2050 On 02-November-23			Bond Future	117.98	118.5938	117.9793	118.5938	3,146.00
08/05/2023	2050 On 01-February-24			Bond Future	118.32	118.9457	118.3176	118.9457	0.00
08/05/2023	2050 On 02-May-24			Bond Future	121.00	121.6458	121.0035	121.6458	0.00
08/05/2023	2050 On 01-August-24			Bond Future	121.19	121.8474	121.1925	121.8474	0.00
08/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	AL37 On 03-August-23			Index Future	893.10	893.8200	893.1030	893.8200	0.00
08/05/2023	AL37 On 02-November-23			Index Future	912.54	913.2790	912.5390	913.2790	0.00
08/05/2023	AL37 On 01-February-24			Index Future	932.56	933.3100	932.5550	933.3100	0.00
08/05/2023	AL37 On 02-May-24			Index Future	953.52	954.2940	953.5220	954.2940	0.00
08/05/2023	AL37 On 01-August-24			Index Future	973.30	974.0760	973.3010	974.0760	0.00
08/05/2023	AL7T On 03-August-23			Index Future	1020.86	1022.7340	1020.8560	1022.7340	0.00
08/05/2023	AL7T On 02-November-23			Index Future	1043.07	1044.9990	1043.0730	1044.9990	0.00
08/05/2023	AL7T On 01-February-24			Index Future	1065.95	1067.9190	1065.9510	1067.9190	0.00
08/05/2023	AL7T On 02-May-24			Index Future	1089.92	1091.9300	1089.9180	1091.9300	0.00
08/05/2023	AL7T On 01-August-24			Index Future	1112.53	1114.5650	1112.5260	1114.5650	0.00
08/05/2023	ALBI On 03-August-23			Index Future	892.97	894.9990	892.9730	894.9990	99.00
08/05/2023	ALBI On 02-November-23			Index Future	912.41	914.4830	912.4060	914.4830	0.00
08/05/2023	ALBI On 01-February-24			Index Future	932.42	934.5410	932.4190	934.5410	0.00
08/05/2023	ALBI On 02-May-24			Index Future	953.38	955.5530	953.3830	955.5530	0.00
08/05/2023	ALBI On 01-August-24			Index Future	973.16	975.3610	973.1590	975.3610	0.00
08/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2023	ES33 On 04-May-23			Bond Future	12.15	74.1153	12.1500	74.1153	0.00
08/05/2023	ES33 On 03-August-23			Bond Future	12.39	75.4234	12.3875	75.4234	350.00
08/05/2023	ES33 On 02-November-23			Bond Future	12.52	73.2858	12.5233	73.2858	0.00
08/05/2023	ES33 On 01-February-24			Bond Future	12.67	74.9097	12.6675	74.9097	0.00
08/05/2023	ES33 On 02-May-24			Bond Future	12.81	72.8106	12.8071	72.8106	0.00
08/05/2023	ES33 On 01-August-24			Bond Future	12.99	74.3270	12.9852	74.3270	0.00
08/05/2023	ES42 On 04-May-23			Bond Future	12.61	70.9570	12.6050	70.9570	0.00
08/05/2023	ES42 On 03-August-23			Bond Future	12.85	72.1049	12.8510	72.1049	4,000.00
08/05/2023	ES42 On 02-November-23			Bond Future	12.98	69.4286	12.9810	69.4286	0.00
08/05/2023	ES42 On 01-February-24			Bond Future	13.11	70.9670	13.1114	70.9670	0.00
08/05/2023	ES42 On 02-May-24			Bond Future	13.24	68.3153	13.2429	68.3153	0.00
08/05/2023	ES42 On 01-August-24			Bond Future	13.40	69.7347	13.4036	69.7347	0.00
08/05/2023	GOVI On 03-August-23			GOVI	880.30	882.2950	880.2960	882.2950	836.00
08/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	430660	45	430660	45	0.00
08/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	430860	45	430860	45	0.00
08/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	430760	45	430760	45	0.00
08/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-November-23			GOVI	899.45	901.5030	899.4540	901.5030	0.00
08/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	136540	16	136540	16	0.00
08/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	136440	16	136440	16	0.00
08/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	136340	16	136340	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-February-24			GOVI	919.18	921.2760	919.1820	921.2760	0.00
08/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	392020	41	392020	41	0.00
08/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	391920	41	391920	41	0.00
08/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	391820	41	391820	41	0.00
08/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24			GOVI	939.85	941.9900	939.8480	941.9900	0.00
08/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	111220	9	111220	9	0.00
08/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	111320	9	111320	9	0.00
08/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	111420	9	111420	9	0.00
08/05/2023	GOVI On 01-August-24			GOVI	959.34	961.5170	959.3440	961.5170	0.00
08/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	159740	18	159740	18	0.00
08/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	159640	18	159640	18	0.00
08/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	159540	18	159540	18	0.00
08/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2023	IGOV On 03-August-23			Index Future	333.57	333.6130	333.5700	333.6130	638.00
08/05/2023	IGOV On 02-November-23			Index Future	340.91	340.9550	340.9090	340.9550	16.00
08/05/2023	IGOV On 01-February-24			Index Future	348.46	348.5110	348.4640	348.5110	0.00
08/05/2023	IGOV On 02-May-24			Index Future	356.38	356.4230	356.3750	356.4230	0.00
08/05/2023	IGOV On 01-August-24			Index Future	363.84	363.8860	363.8420	363.8860	0.00
08/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.01	91.9950	8.0050	91.9950	0.00
08/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.34	91.6750	8.3350	91.6750	0.00
08/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.34	91.6800	8.3350	91.6800	0.00
08/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.48	91.5400	8.4750	91.5400	0.00
08/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.48	91.5350	8.4800	91.5350	0.00
08/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.47	91.5500	8.4700	91.5500	0.00
08/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.6000	8.4100	91.6000	0.00
08/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6800	8.3350	91.6800	0.00
08/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.08	91.9400	8.0800	91.9400	0.00
08/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.01	92.0150	8.0100	92.0150	0.00
08/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.85	92.1900	7.8450	92.1900	0.00
08/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.84	92.1950	7.8350	92.1950	0.00
08/05/2023	R035 On 04-May-23			Bond Future	11.38	85.6319	11.3750	85.6319	0.00
08/05/2023	R035 On 03-August-23			Bond Future	11.56	87.2214	11.5612	87.2214	55,503.00
08/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	2741	3	2741	3	0.00
08/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	3580	4	3580	4	0.00
08/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	3543	4	3543	4	0.00
08/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	3617	4	3617	4	0.00
08/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1243	1	1243	1	0.00
08/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1275	1	1275	1	0.00
08/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1259	1	1259	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
08/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	1707	2	1707	2	4,870.00
08/05/2023	R035 On 02-November-23			Bond Future	11.66	84.6113	11.6650	84.6113	100,539.00
08/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2410	3	2410	3	0.00
08/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	836	1	836	1	400.00
08/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	7212	7	7212	7	0.00
08/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	2359	3	2359	3	0.00
08/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	2385	3	2385	3	0.00
08/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1679	2	1679	2	400.00
08/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	3729	4	3729	4	0.00
08/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	3759	4	3759	4	0.00
08/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1121	1	1121	1	400.00
08/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	6788	7	6788	7	0.00
08/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	4711	5	4711	5	0.00
08/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	3699	4	3699	4	0.00
08/05/2023	R035 On 01-February-24			Bond Future	11.78	86.4669	11.7750	86.4669	0.00
08/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	9475	10	9475	10	0.00
08/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	4886	5	4886	5	0.00
08/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	4951	5	4951	5	0.00
08/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	2030	2	2030	2	400.00
08/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	1190	1	1190	1	400.00
08/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	4919	5	4919	5	0.00
08/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	2751	3	2751	3	0.00
08/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	2770	3	2770	3	0.00
08/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	7672	7	7672	7	0.00
08/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	5622	5	5622	5	0.00
08/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	2732	3	2732	3	0.00
08/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1154	1	1154	1	400.00
08/05/2023	R035 On 02-May-24			Bond Future	11.87	83.8979	11.8731	83.8979	0.00
08/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2392	3	2392	3	0.00
08/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2352	2	2352	2	0.00
08/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2372	2	2372	2	0.00
08/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	6000	6	6000	6	0.00
08/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	6035	6	6035	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
08/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	5965	6	5965	6	0.00
08/05/2023	R035 On 01-August-24			Bond Future	12.01	85.6282	12.0054	85.6282	0.00
08/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	3739	4	3739	4	0.00
08/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	3791	4	3791	4	0.00
08/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	3765	4	3765	4	0.00
08/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	4827	5	4827	5	0.00
08/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	4853	5	4853	5	0.00
08/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	4800	5	4800	5	0.00
08/05/2023	R186 On 04-May-23			Bond Future	8.74	109.3655	8.7350	109.3655	0.00
08/05/2023	R186 On 03-August-23			Bond Future	8.76	106.3707	8.7649	106.3707	85,181.00
08/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	3012	3	3012	3	0.00
08/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	3062	3	3062	3	0.00
08/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	3037	3	3037	3	0.00
08/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	205	0	205	0	0.00
08/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	209	0	209	0	0.00
08/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	202	0	202	0	0.00
08/05/2023	R186 On 02-November-23			Bond Future	8.76	108.6870	8.7566	108.6870	16,395.00
08/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4722	5	4722	5	0.00
08/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2441	2	2441	2	0.00
08/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2461	3	2461	3	0.00
08/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2481	3	2481	3	0.00
08/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	2005	2	2005	2	1,715.00
08/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	724	1	724	1	0.00
08/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	731	1	731	1	0.00
08/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	738	1	738	1	0.00
08/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	255	0	255	0	1,715.00
08/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	926	1	926	1	0.00
08/05/2023	R186 On 01-February-24			Bond Future	8.74	105.7611	8.7404	105.7611	0.00
08/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2847	3	2847	3	0.00
08/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2828	3	2828	3	0.00
08/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2810	3	2810	3	0.00
08/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	873	1	873	1	0.00
08/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	886	1	886	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
08/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	879	1	879	1	0.00
08/05/2023	R186 On 02-May-24			Bond Future	8.70	108.1391	8.6963	108.1391	0.00
08/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	850	1	850	1	0.00
08/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	841	1	841	1	0.00
08/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	859	1	859	1	0.00
08/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2497	2	2497	2	0.00
08/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2527	3	2527	3	0.00
08/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2512	2	2512	2	0.00
08/05/2023	R186 On 01-August-24			Bond Future	8.73	105.0642	8.7339	105.0642	0.00
08/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	1616	2	1616	2	0.00
08/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	1604	2	1604	2	0.00
08/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	1591	2	1591	2	0.00
08/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	1690	2	1690	2	0.00
08/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	1708	2	1708	2	0.00
08/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	1699	2	1699	2	0.00
08/05/2023	R197 On 04-May-23			Bond Future	336.96	336.9641	336.9641	336.9641	0.00
08/05/2023	R197 On 03-August-23			Bond Future	334.96	334.9377	334.9648	334.9377	12.00
08/05/2023	R197 On 02-November-23			Bond Future	342.34	342.3100	342.3370	342.3100	0.00
08/05/2023	R202 On 04-May-23			Bond Future	252.64	252.6437	252.6437	252.6437	0.00
08/05/2023	R202 On 03-August-23			Bond Future	252.44	252.4001	252.4356	252.4001	5,420.00
08/05/2023	R202 On 02-November-23			Bond Future	257.99	257.9555	257.9912	257.9555	0.00
08/05/2023	R202 On 01-February-24			Bond Future	258.68	258.6428	258.6793	258.6428	0.00
08/05/2023	R202 On 02-May-24			Bond Future	264.55	264.5144	264.5518	264.5144	0.00
08/05/2023	R202 On 01-August-24			Bond Future	264.91	264.8706	264.9101	264.8706	0.00
08/05/2023	R209 On 04-May-23			Bond Future	11.40	66.2925	11.4000	66.2925	0.00
08/05/2023	R209 On 03-August-23			Bond Future	11.60	67.4010	11.5968	67.4010	12,222.00
08/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	2901	3	2901	3	0.00
08/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	1106	1	1106	1	7,000.00
08/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	400	0	400	0	7,000.00
08/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	52	0	52	0	1,800.00
08/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	354	0	354	0	1,800.00
08/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	2839	3	2839	3	0.00
08/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	2870	3	2870	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	3059	0	3059	0	0.00
08/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1141	0	1141	0	1,750.00
08/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	2821	3	2821	3	0.00
08/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1217	1	1217	1	0.00
08/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	8495	8	8495	8	0.00
08/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	4700	5	4700	5	0.00
08/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1249	1	1249	1	0.00
08/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1233	1	1233	1	0.00
08/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	4920	5	4920	5	0.00
08/05/2023	R209 On 02-November-23			Bond Future	11.69	65.7153	11.6879	65.7153	2.00
08/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	1889	2	1889	2	0.00
08/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	1868	2	1868	2	0.00
08/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	1847	2	1847	2	0.00
08/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	3593	3	3593	3	0.00
08/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	3565	3	3565	3	0.00
08/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	3537	3	3537	3	0.00
08/05/2023	R209 On 01-February-24			Bond Future	11.78	67.1565	11.7806	67.1565	0.00
08/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	4145	4	4145	4	0.00
08/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	4117	4	4117	4	0.00
08/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	4173	4	4173	4	0.00
08/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2505	2	2505	2	0.00
08/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2523	2	2523	2	0.00
08/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2540	2	2540	2	0.00
08/05/2023	R209 On 02-May-24			Bond Future	11.87	65.5128	11.8702	65.5128	0.00
08/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	2188	2	2188	2	0.00
08/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	2170	2	2170	2	0.00
08/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	2152	2	2152	2	0.00
08/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	5532	5	5532	5	0.00
08/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	5500	5	5500	5	0.00
08/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	5468	5	5468	5	0.00
08/05/2023	R209 On 01-August-24			Bond Future	11.99	66.8637	11.9899	66.8637	0.00
08/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	3412	4	3412	4	0.00
08/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	3389	4	3389	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	3436	4	3436	4	0.00
08/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	4315	4	4315	4	0.00
08/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	4338	4	4338	4	0.00
08/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	4362	4	4362	4	0.00
08/05/2023	R210 On 04-May-23			Bond Future	225.25	225.2506	225.2506	225.2506	0.00
08/05/2023	R210 On 03-August-23			Bond Future	229.79	229.7682	229.7942	229.7682	371.00
08/05/2023	R210 On 02-November-23			Bond Future	231.64	231.6177	231.6437	231.6177	0.00
08/05/2023	R210 On 01-February-24			Bond Future	236.78	236.7505	236.7772	236.7505	0.00
08/05/2023	R210 On 02-May-24			Bond Future	238.85	238.8212	238.8485	238.8212	0.00
08/05/2023	R210 On 01-August-24			Bond Future	243.84	243.8143	243.8433	243.8143	0.00
08/05/2023	R213 On 04-May-23			Bond Future	10.52	82.8742	10.5200	82.8742	0.00
08/05/2023	R213 On 03-August-23			Bond Future	10.68	84.3953	10.6800	84.3953	23,043.00
08/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	4459	5	4459	5	0.00
08/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	4495	5	4495	5	0.00
08/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	4530	5	4530	5	0.00
08/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	427	0	427	0	0.00
08/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	420	0	420	0	0.00
08/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	433	0	433	0	0.00
08/05/2023	R213 On 02-November-23			Bond Future	10.77	82.6763	10.7661	82.6763	220.00
08/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	3196	3	3196	3	0.00
08/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	3223	3	3223	3	0.00
08/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	3251	3	3251	3	0.00
08/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	1682	2	1682	2	0.00
08/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	1697	2	1697	2	0.00
08/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	1713	2	1713	2	0.00
08/05/2023	R213 On 01-February-24			Bond Future	10.86	84.4895	10.8586	84.4895	0.00
08/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	5086	5	5086	5	0.00
08/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	5027	5	5027	5	0.00
08/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	5057	5	5057	5	0.00
08/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1536	2	1536	2	0.00
08/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1547	2	1547	2	0.00
08/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1525	2	1525	2	0.00
08/05/2023	R213 On 02-May-24			Bond Future	10.94	82.8295	10.9375	82.8295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1738	2	1738	2	0.00
08/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1754	2	1754	2	0.00
08/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1771	2	1771	2	0.00
08/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	4469	4	4469	4	0.00
08/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	4496	4	4496	4	0.00
08/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	4522	4	4522	4	0.00
08/05/2023	R213 On 01-August-24			Bond Future	11.06	84.5396	11.0579	84.5396	0.00
08/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	2940	3	2940	3	0.00
08/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	2899	3	2899	3	0.00
08/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	2919	3	2919	3	0.00
08/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	3680	4	3680	4	0.00
08/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	3701	4	3701	4	0.00
08/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	3660	4	3660	4	0.00
08/05/2023	R214 On 04-May-23			Bond Future	11.76	62.3561	11.7550	62.3561	0.00
08/05/2023	R214 On 03-August-23			Bond Future	11.97	63.3262	11.9683	63.3262	18,592.00
08/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	2474	3	2474	3	0.00
08/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	2444	3	2444	3	0.00
08/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	2416	3	2416	3	0.00
08/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1578	2	1578	2	0.00
08/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1559	1	1559	1	0.00
08/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1540	1	1540	1	0.00
08/05/2023	R214 On 02-November-23			Bond Future	12.06	61.4025	12.0642	61.4025	0.00
08/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1410	2	1410	2	0.00
08/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1446	2	1446	2	0.00
08/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1428	2	1428	2	0.00
08/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	4522	4	4522	4	0.00
08/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	4487	4	4487	4	0.00
08/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	4452	4	4452	4	0.00
08/05/2023	R214 On 01-February-24			Bond Future	12.16	62.7491	12.1648	62.7491	0.00
08/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	3335	3	3335	3	0.00
08/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	3360	4	3360	4	0.00
08/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	3386	4	3386	4	0.00
08/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3409	3	3409	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3431	3	3431	3	0.00
08/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3454	3	3454	3	0.00
08/05/2023	R214 On 02-May-24			Bond Future	12.25	60.8546	12.2547	60.8546	0.00
08/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	2102	2	2102	2	0.00
08/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	2067	2	2067	2	0.00
08/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	2084	2	2084	2	0.00
08/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	6001	6	6001	6	0.00
08/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	6036	6	6036	6	0.00
08/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	5967	6	5967	6	0.00
08/05/2023	R214 On 01-August-24			Bond Future	12.37	62.1097	12.3711	62.1097	0.00
08/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	3607	4	3607	4	0.00
08/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	3630	4	3630	4	0.00
08/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	3654	4	3654	4	0.00
08/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	4558	4	4558	4	0.00
08/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	4583	4	4583	4	0.00
08/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	4607	4	4607	4	0.00
08/05/2023	R248 On 04-May-23			Bond Future	11.88	76.8230	11.8750	76.8230	0.00
08/05/2023	R248 On 03-August-23			Bond Future	12.10	77.9903	12.1032	77.9903	240,111.00
08/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	2422	3	2422	3	0.00
08/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	2453	3	2453	3	0.00
08/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	2485	3	2485	3	0.00
08/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2445	2	2445	2	0.00
08/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2473	2	2473	2	0.00
08/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	2501	2	2501	2	0.00
08/05/2023	R248 On 02-November-23			Bond Future	12.20	75.2427	12.2041	75.2427	11,069.00
08/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1605	2	1605	2	0.00
08/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1565	2	1565	2	0.00
08/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1585	2	1585	2	0.00
08/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	6052	6	6052	6	0.00
08/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	6142	6	6142	6	0.00
08/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	6097	6	6097	6	0.00
08/05/2023	R248 On 01-February-24			Bond Future	12.31	76.8928	12.3101	76.8928	0.00
08/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	3739	4	3739	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	3680	4	3680	4	0.00
08/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	3709	4	3709	4	0.00
08/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	4652	4	4652	4	0.00
08/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	4682	5	4682	5	0.00
08/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	4622	4	4622	4	0.00
08/05/2023	R248 On 02-May-24			Bond Future	12.41	74.1722	12.4052	74.1722	13,000.00
08/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2364	3	2364	3	0.00
08/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	2323	2	2323	2	0.00
08/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	2343	2	2343	2	0.00
08/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	8040	8	8040	8	0.00
08/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	8130	8	8130	8	0.00
08/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	8085	8	8085	8	0.00
08/05/2023	R248 On 01-August-24			Bond Future	12.53	75.7010	12.5276	75.7010	0.00
08/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	4478	5	4478	5	0.00
08/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	4450	5	4450	5	0.00
08/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	4421	5	4421	5	0.00
08/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	5725	6	5725	6	0.00
08/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	5696	6	5696	6	0.00
08/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	5666	6	5666	6	0.00