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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	2025 On 03-August-23			Bond Future	169.96	170.1687	169.9608	170.1687	6,305.00
04/07/2023	2025 On 02-November-23			Bond Future	173.74	173.9577	173.7449	173.9577	0.00
04/07/2023	2025 On 01-February-24			Bond Future	175.94	176.1607	175.9434	176.1607	0.00
04/07/2023	2025 On 02-May-24			Bond Future	180.01	180.2344	180.0122	180.2344	0.00
04/07/2023	2025 On 01-August-24			Bond Future	182.30	182.5252	182.2996	182.5252	0.00
04/07/2023	2029 On 03-August-23			Bond Future	123.06	123.0580	123.0584	123.0580	2,375.00
04/07/2023	2029 On 02-November-23			Bond Future	124.47	124.4661	124.4665	124.4661	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
04/07/2023	2029 On 01-February-24			Bond Future	127.33	127.3265	127.3266	127.3265	0.00
04/07/2023	2029 On 02-May-24			Bond Future	128.90	128.9019	128.9028	128.9019	0.00
04/07/2023	2029 On 01-August-24			Bond Future	131.86	131.8583	131.8595	131.8583	0.00
04/07/2023	2030 On 03-August-23			Bond Future	10.56	88.5714	10.5584	88.5714	80,370.00
04/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3484	4	3484	4	0.00
04/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8145	8	8145	8	0.00
04/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	582	1	582	1	1,012.00
04/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1153	1	1153	1	350.00
04/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3410	4	3410	4	0.00
04/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9261	9	9261	9	0.00
04/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3447	4	3447	4	0.00
04/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	153	0	153	0	0.00
04/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	2	0	2	0	350.00
04/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	160	0	160	0	0.00
04/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	764	1	764	1	0.00
04/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	6	0	6	0	1,012.00
04/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1260	1	1260	1	0.00
04/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	156	0	156	0	0.00
04/07/2023	2030 On 02-November-23			Bond Future	10.64	90.5220	10.6384	90.5220	19,740.00
04/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6746	7	6746	7	0.00
04/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3119	3	3119	3	500.00
04/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4448	5	4448	5	0.00
04/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2340	2	2340	2	0.00
04/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	708	1	708	1	500.00
04/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1883	2	1883	2	500.00
04/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4018	4	4018	4	0.00
04/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2292	2	2292	2	0.00
04/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2316	2	2316	2	0.00
04/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	922	1	922	1	800.00
04/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1427	2	1427	2	500.00
04/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	425	0	425	0	800.00
04/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4984	5	4984	5	0.00
04/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3312	3	3312	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
04/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1610	2	1610	2	0.00
04/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1627	2	1627	2	0.00
04/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	819	1	819	1	500.00
04/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	312	0	312	0	500.00
04/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1959	2	1959	2	0.00
04/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3871	4	3871	4	0.00
04/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1593	2	1593	2	0.00
04/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2461	2	2461	2	0.00
04/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	699	1	699	1	800.00
04/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1156	1	1156	1	0.00
04/07/2023	2030 On 01-February-24			Bond Future	10.71	88.5750	10.7109	88.5750	0.00
04/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5426	6	5426	6	0.00
04/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6151	6	6151	6	0.00
04/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5102	5	5102	5	0.00
04/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3869	4	3869	4	0.00
04/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3976	4	3976	4	0.00
04/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4003	4	4003	4	0.00
04/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1793	2	1793	2	500.00
04/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1294	1	1294	1	400.00
04/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	751	1	751	1	400.00
04/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1063	1	1063	1	500.00
04/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4030	4	4030	4	0.00
04/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5397	6	5397	6	0.00
04/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1421	2	1421	2	200.00
04/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3078	3	3078	3	0.00
04/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1112	1	1112	1	1,360.00
04/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1200	1	1200	1	500.00
04/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4109	4	4109	4	0.00
04/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5477	5	5477	5	0.00
04/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4432	4	4432	4	0.00
04/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4313	4	4313	4	0.00
04/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3664	4	3664	4	0.00
04/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	975	1	975	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1437	1	1437	1	0.00
04/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	967	1	967	1	500.00
04/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	796	1	796	1	400.00
04/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3910	4	3910	4	0.00
04/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3091	3	3091	3	0.00
04/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1929	2	1929	2	700.00
04/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1449	1	1449	1	0.00
04/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1460	1	1460	1	0.00
04/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1508	1	1508	1	1,360.00
04/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1057	1	1057	1	200.00
04/07/2023	2030 On 02-May-24			Bond Future	10.79	90.6031	10.7911	90.6031	0.00
04/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9148	9	9148	9	0.00
04/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3525	4	3525	4	500.00
04/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5655	6	5655	6	0.00
04/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1645	2	1645	2	1,000.00
04/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1202	1	1202	1	0.00
04/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6912	7	6912	7	0.00
04/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2441	3	2441	3	500.00
04/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2850	3	2850	3	1,080.00
04/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1178	1	1178	1	0.00
04/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1021	1	1021	1	1,000.00
04/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1190	1	1190	1	0.00
04/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5062	5	5062	5	0.00
04/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5552	5	5552	5	0.00
04/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5091	5	5091	5	0.00
04/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2738	3	2738	3	0.00
04/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3109	3	3109	3	0.00
04/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1004	1	1004	1	1,080.00
04/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2260	2	2260	2	0.00
04/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5033	5	5033	5	0.00
04/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4138	4	4138	4	0.00
04/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1332	1	1332	1	1,000.00
04/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	555	1	555	1	500.00

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04/07/2023	2030 On 01-August-24			Bond Future	10.88	88.6543	10.8847	88.6543	0.00
04/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2125	2	2125	2	0.00
04/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2091	2	2091	2	0.00
04/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2108	2	2108	2	0.00
04/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4025	4	4025	4	0.00
04/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4046	4	4046	4	0.00
04/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4003	4	4003	4	0.00
04/07/2023	2032 On 03-August-23			Bond Future	11.20	87.0463	11.2012	87.0463	119,254.00
04/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1801	2	1801	2	0.00
04/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	3933	4	3933	4	5,000.00
04/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2957	3	2957	3	0.00
04/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2918	3	2918	3	0.00
04/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1976	2	1976	2	11,000.00
04/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
04/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	7,500.00
04/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4100	4	4100	4	3,000.00
04/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	2997	3	2997	3	0.00
04/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2155	2	2155	2	0.00
04/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3520	4	3520	4	5,000.00
04/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	216	0	216	0	0.00
04/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	484	0	484	0	7,500.00
04/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	294	0	294	0	0.00
04/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	155	0	155	0	3,000.00
04/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4531	4	4531	4	0.00
04/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	8270	8	8270	8	0.00
04/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	541	0	541	0	11,000.00
04/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	308	0	308	0	0.00
04/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	301	0	301	0	0.00
04/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	170	0	170	0	0.00
04/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	604	1	604	1	7,500.00
04/07/2023	2032 On 02-November-23			Bond Future	11.30	84.8003	11.2986	84.8003	75,924.00
04/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3644	4	3644	4	0.00
04/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5247	5	5247	5	0.00

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04/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2106	2	2106	2	0.00
04/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1782	2	1782	2	500.00
04/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2082	2	2082	2	0.00
04/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2229	2	2229	2	0.00
04/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4027	4	4027	4	0.00
04/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2130	2	2130	2	0.00
04/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1064	1	1064	1	500.00
04/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	890	1	890	1	500.00
04/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4345	4	4345	4	0.00
04/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2780	3	2780	3	0.00
04/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2409	2	2409	2	0.00
04/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1234	1	1234	1	0.00
04/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2317	2	2317	2	500.00
04/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3921	4	3921	4	0.00
04/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2456	2	2456	2	0.00
04/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2432	2	2432	2	0.00
04/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	841	1	841	1	500.00
04/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1399	1	1399	1	500.00
04/07/2023	2032 On 01-February-24			Bond Future	11.39	86.7295	11.3885	86.7295	0.00
04/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	6679	7	6679	7	0.00
04/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4246	4	4246	4	0.00
04/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1641	2	1641	2	1,200.00
04/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6280	6	6280	6	0.00
04/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7050	7	7050	7	0.00
04/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	700	1	700	1	1,200.00
04/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4187	4	4187	4	0.00
04/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4216	4	4216	4	0.00
04/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1677	2	1677	2	200.00
04/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2289	2	2289	2	500.00
04/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3957	4	3957	4	0.00
04/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1368	1	1368	1	500.00
04/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2300	2	2300	2	200.00
04/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3690	4	3690	4	0.00

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04/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2153	2	2153	2	0.00
04/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2169	2	2169	2	0.00
04/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	7435	7	7435	7	0.00
04/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1111	1	1111	1	500.00
04/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4628	4	4628	4	0.00
04/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2138	2	2138	2	0.00
04/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4567	4	4567	4	0.00
04/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5186	5	5186	5	0.00
04/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1206	1	1206	1	1,200.00
04/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1320	1	1320	1	200.00
04/07/2023	2032 On 02-May-24			Bond Future	11.48	84.5520	11.4822	84.5520	0.00
04/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	8929	9	8929	9	0.00
04/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2390	2	2390	2	500.00
04/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2959	3	2959	3	1,550.00
04/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1453	2	1453	2	0.00
04/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1513	2	1513	2	500.00
04/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1439	2	1439	2	0.00
04/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7438	8	7438	8	0.00
04/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8361	9	8361	9	0.00
04/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1954	2	1954	2	1,000.00
04/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1468	2	1468	2	0.00
04/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1605	2	1605	2	1,550.00
04/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1216	1	1216	1	1,000.00
04/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6518	6	6518	6	0.00
04/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5496	5	5496	5	0.00
04/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5794	6	5794	6	0.00
04/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4841	5	4841	5	0.00
04/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1097	1	1097	1	500.00
04/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5861	6	5861	6	0.00
04/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5693	6	5693	6	0.00
04/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5827	6	5827	6	0.00
04/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3561	3	3561	3	0.00
04/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4195	4	4195	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
04/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	984	1	984	1	1,550.00
04/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1313	1	1313	1	1,000.00
04/07/2023	2032 On 01-August-24			Bond Future	11.59	86.4708	11.5856	86.4708	0.00
04/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2481	3	2481	3	0.00
04/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2501	3	2501	3	0.00
04/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2521	3	2521	3	0.00
04/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4480	4	4480	4	0.00
04/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4506	4	4506	4	0.00
04/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4531	4	4531	4	0.00
04/07/2023	2033 On 03-August-23			Bond Future	116.55	116.5442	116.5459	116.5442	7,167.00
04/07/2023	2033 On 02-November-23			Bond Future	117.72	117.7146	117.7161	117.7146	0.00
04/07/2023	2033 On 01-February-24			Bond Future	120.42	120.4197	120.4211	120.4197	0.00
04/07/2023	2033 On 02-May-24			Bond Future	121.74	121.7405	121.7426	121.7405	0.00
04/07/2023	2033 On 01-August-24			Bond Future	124.54	124.5326	124.5350	124.5326	0.00
04/07/2023	2037 On 03-August-23			Bond Future	12.13	76.5990	12.1323	76.5990	133,555.00
04/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
04/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1296	1	1296	1	0.00
04/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	15	0	15	0	1,800.00
04/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1241	1	1241	1	0.00
04/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1268	1	1268	1	0.00
04/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1281	1	1281	1	0.00
04/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1307	1	1307	1	0.00
04/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6474	6	6474	6	0.00
04/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1255	1	1255	1	0.00
04/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10858	11	10858	11	0.00
04/07/2023	2037 On 02-November-23			Bond Future	12.24	78.2860	12.2405	78.2860	13,711.00
04/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1077	1	1077	1	0.00
04/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2035	2	2035	2	750.00
04/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1061	1	1061	1	0.00
04/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3469	4	3469	4	750.00
04/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8544	9	8544	9	0.00
04/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1094	1	1094	1	0.00
04/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4846	5	4846	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
04/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4805	5	4805	5	0.00
04/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	513	0	513	0	750.00
04/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2012	2	2012	2	0.00
04/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3215	3	3215	3	0.00
04/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4765	5	4765	5	0.00
04/07/2023	2037 On 01-February-24			Bond Future	12.35	75.8104	12.3459	75.8104	0.00
04/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8749	9	8749	9	0.00
04/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3348	3	3348	3	0.00
04/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3376	4	3376	4	0.00
04/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2766	3	2766	3	2,500.00
04/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5242	5	5242	5	0.00
04/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3404	4	3404	4	0.00
04/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3487	3	3487	3	0.00
04/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4115	4	4115	4	0.00
04/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2290	2	2290	2	2,500.00
04/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1128	1	1128	1	2,500.00
04/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3511	3	3511	3	0.00
04/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3535	3	3535	3	0.00
04/07/2023	2037 On 02-May-24			Bond Future	12.46	77.5460	12.4561	77.5460	0.00
04/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1687	2	1687	2	0.00
04/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1702	2	1702	2	0.00
04/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1717	2	1717	2	0.00
04/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7223	7	7223	7	0.00
04/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7180	7	7180	7	0.00
04/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	7139	7	7139	7	0.00
04/07/2023	2037 On 01-August-24			Bond Future	12.58	75.0500	12.5770	75.0500	0.00
04/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3067	3	3067	3	0.00
04/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3044	3	3044	3	0.00
04/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3022	3	3022	3	0.00
04/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5532	5	5532	5	0.00
04/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5502	5	5502	5	0.00
04/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5472	5	5472	5	0.00
04/07/2023	2038 On 03-August-23			Bond Future	125.97	125.9721	125.9746	125.9721	3,059.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	2038 On 02-November-23			Bond Future	128.78	128.7770	128.7794	128.7770	1,706.00
04/07/2023	2038 On 01-February-24			Bond Future	129.72	129.7175	129.7204	129.7175	0.00
04/07/2023	2038 On 02-May-24			Bond Future	132.72	132.7170	132.7201	132.7170	0.00
04/07/2023	2038 On 01-August-24			Bond Future	133.69	133.6870	133.6920	133.6870	0.00
04/07/2023	2040 On 03-August-23			Bond Future	12.35	77.0925	12.3480	77.0925	126,700.00
04/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	980	1	980	1	0.00
04/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	1005	1	1005	1	0.00
04/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	1030	1	1030	1	0.00
04/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1704	2	1704	2	0.00
04/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1769	2	1769	2	0.00
04/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1736	2	1736	2	0.00
04/07/2023	2040 On 02-November-23			Bond Future	12.46	78.7903	12.4581	78.7903	6,490.00
04/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1193	1	1193	1	128.00
04/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	864	1	864	1	0.00
04/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3228	3	3228	3	128.00
04/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7064	7	7064	7	0.00
04/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	834	1	834	1	0.00
04/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	849	1	849	1	0.00
04/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5901	6	5901	6	0.00
04/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5995	6	5995	6	0.00
04/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	893	1	893	1	128.00
04/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2442	2	2442	2	0.00
04/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5011	5	5011	5	0.00
04/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5948	6	5948	6	0.00
04/07/2023	2040 On 01-February-24			Bond Future	12.57	76.0758	12.5658	76.0758	28.00
04/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3059	3	3059	3	0.00
04/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3005	3	3005	3	0.00
04/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3032	3	3032	3	0.00
04/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4289	4	4289	4	0.00
04/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4318	4	4318	4	0.00
04/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4260	4	4260	4	0.00
04/07/2023	2040 On 02-May-24			Bond Future	12.68	77.8175	12.6777	77.8175	0.00
04/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1827	2	1827	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
04/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1796	2	1796	2	0.00
04/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1811	2	1811	2	0.00
04/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7911	8	7911	8	0.00
04/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8002	8	8002	8	0.00
04/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7956	8	7956	8	0.00
04/07/2023	2040 On 01-August-24			Bond Future	12.80	75.0771	12.8001	75.0771	0.00
04/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3445	4	3445	4	0.00
04/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3470	4	3470	4	0.00
04/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3494	4	3494	4	0.00
04/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6007	6	6007	6	0.00
04/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6038	6	6038	6	0.00
04/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6070	6	6070	6	0.00
04/07/2023	2044 On 03-August-23			Bond Future	12.40	73.5281	12.3964	73.5281	84,932.00
04/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	179	0	179	0	4,553.00
04/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1659	2	1659	2	0.00
04/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	759	1	759	1	0.00
04/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	452	1	452	1	0.00
04/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	738	1	738	1	0.00
04/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	717	1	717	1	0.00
04/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2143	2	2143	2	0.00
04/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2105	2	2105	2	0.00
04/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2768	3	2768	3	4,754.00
04/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2067	2	2067	2	0.00
04/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1074	1	1074	1	9,106.00
04/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	4021	4	4021	4	3,076.00
04/07/2023	2044 On 02-November-23			Bond Future	12.50	75.1475	12.5023	75.1475	670.00
04/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	751	1	751	1	0.00
04/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	765	1	765	1	0.00
04/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	779	1	779	1	0.00
04/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6344	6	6344	6	0.00
04/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6393	6	6393	6	0.00
04/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6443	6	6443	6	0.00
04/07/2023	2044 On 01-February-24			Bond Future	12.61	72.4753	12.6058	72.4753	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
04/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2720	3	2720	3	0.00
04/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2746	3	2746	3	0.00
04/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2771	3	2771	3	0.00
04/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4553	4	4553	4	0.00
04/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4585	4	4585	4	0.00
04/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4617	4	4617	4	0.00
04/07/2023	2044 On 02-May-24			Bond Future	12.71	74.1346	12.7129	74.1346	0.00
04/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1852	2	1852	2	0.00
04/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1868	2	1868	2	0.00
04/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1884	2	1884	2	0.00
04/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7968	8	7968	8	0.00
04/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8014	8	8014	8	0.00
04/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	8061	8	8061	8	0.00
04/07/2023	2044 On 01-August-24			Bond Future	12.83	71.4357	12.8297	71.4357	0.00
04/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3401	4	3401	4	0.00
04/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3354	3	3354	3	0.00
04/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3377	4	3377	4	0.00
04/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6373	6	6373	6	0.00
04/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6406	6	6406	6	0.00
04/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6339	6	6339	6	0.00
04/07/2023	2046 On 03-August-23			Bond Future	111.80	111.7966	111.7985	111.7966	12,882.00
04/07/2023	2046 On 02-November-23			Bond Future	112.20	112.1931	112.1950	112.1931	4,626.00
04/07/2023	2046 On 01-February-24			Bond Future	114.77	114.7715	114.7732	114.7715	0.00
04/07/2023	2046 On 02-May-24			Bond Future	115.28	115.2745	115.2774	115.2745	0.00
04/07/2023	2046 On 01-August-24			Bond Future	117.92	117.9176	117.9208	117.9176	0.00
04/07/2023	2050 On 03-August-23			Bond Future	110.53	110.5300	110.5318	110.5300	10,740.00
04/07/2023	2050 On 02-November-23			Bond Future	112.99	112.9910	112.9927	112.9910	3,364.00
04/07/2023	2050 On 01-February-24			Bond Future	113.34	113.3399	113.3420	113.3399	0.00
04/07/2023	2050 On 02-May-24			Bond Future	115.96	115.9607	115.9631	115.9607	0.00
04/07/2023	2050 On 01-August-24			Bond Future	116.31	116.3092	116.3134	116.3092	0.00
04/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	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
04/07/2023	AL37 On 03-August-23			Index Future	881.27	882.8480	881.2690	882.8480	0.00
04/07/2023	AL37 On 02-November-23			Index Future	900.67	902.2860	900.6710	902.2860	0.00
04/07/2023	AL37 On 01-February-24			Index Future	921.15	922.8060	921.1530	922.8060	0.00
04/07/2023	AL37 On 02-May-24			Index Future	942.25	943.9420	942.2520	943.9420	0.00
04/07/2023	AL37 On 01-August-24			Index Future	963.67	965.4010	963.6740	965.4010	0.00
04/07/2023	AL7T On 03-August-23			Index Future	1005.52	1008.1200	1005.5220	1008.1200	0.00
04/07/2023	AL7T On 02-November-23			Index Future	1027.66	1030.3160	1027.6590	1030.3160	0.00
04/07/2023	AL7T On 01-February-24			Index Future	1051.03	1053.7480	1051.0290	1053.7480	0.00
04/07/2023	AL7T On 02-May-24			Index Future	1075.10	1077.8830	1075.1030	1077.8830	0.00
04/07/2023	AL7T On 01-August-24			Index Future	1099.55	1102.3870	1099.5460	1102.3870	0.00
04/07/2023	ALBI On 03-August-23			Index Future	879.26	881.5150	879.2600	881.5150	106.00
04/07/2023	ALBI On 02-November-23			Index Future	898.62	900.9230	898.6170	900.9230	0.00
04/07/2023	ALBI On 01-February-24			Index Future	919.05	921.4120	919.0530	921.4120	0.00
04/07/2023	ALBI On 02-May-24			Index Future	940.10	942.5160	940.1040	942.5160	0.00
04/07/2023	ALBI On 01-August-24			Index Future	961.48	963.9430	961.4770	963.9430	0.00
04/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	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
04/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	ES33 On 03-August-23			Bond Future	12.63	74.3183	12.6306	74.3183	350.00
04/07/2023	ES33 On 02-November-23			Bond Future	12.77	72.1745	12.7727	72.1745	0.00
04/07/2023	ES33 On 01-February-24			Bond Future	12.91	73.8334	12.9140	73.8334	0.00
04/07/2023	ES33 On 02-May-24			Bond Future	13.06	71.7398	13.0572	71.7398	0.00
04/07/2023	ES33 On 01-August-24			Bond Future	13.21	73.3830	13.2105	73.3830	0.00
04/07/2023	ES42 On 03-August-23			Bond Future	13.06	70.9719	13.0631	70.9719	4,000.00
04/07/2023	ES42 On 02-November-23			Bond Future	13.20	68.2886	13.1980	68.2886	0.00
04/07/2023	ES42 On 01-February-24			Bond Future	13.33	69.8585	13.3256	69.8585	0.00
04/07/2023	ES42 On 02-May-24			Bond Future	13.46	67.2106	13.4598	67.2106	0.00
04/07/2023	ES42 On 01-August-24			Bond Future	13.60	68.7488	13.5998	68.7488	0.00
04/07/2023	GOVI On 03-August-23			GOVI	866.67	868.8960	866.6680	868.8960	832.00
04/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	294380	32	294380	32	0.00
04/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	294580	32	294580	32	0.00
04/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	294480	32	294480	32	0.00
04/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-November-23			GOVI	885.75	888.0260	885.7480	888.0260	0.00
04/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	2	0	2	0.00
04/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	2	0	2	0.00
04/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	2	0	2	0.00
04/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	620	0	620	0	0.00
04/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	720	0	720	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
04/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	520	0	520	0	0.00
04/07/2023	GOVI On 01-February-24			GOVI	905.89	908.2220	905.8910	908.2220	0.00
04/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	259110	28	259110	28	0.00
04/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	259010	28	259010	28	0.00
04/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	258910	28	258910	28	0.00
04/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24			GOVI	926.64	929.0240	926.6400	929.0240	0.00
04/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	243300	22	243300	22	0.00
04/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	243400	22	243400	22	0.00
04/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	243500	22	243500	22	0.00
04/07/2023	GOVI On 01-August-24			GOVI	947.71	950.1440	947.7080	950.1440	0.00
04/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	43380	7	43380	7	0.00
04/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	43280	7	43280	7	0.00
04/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	43180	7	43180	7	0.00
04/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2023	IGOV On 03-August-23			Index Future	326.35	326.3860	326.3540	326.3860	480.00
04/07/2023	IGOV On 02-November-23			Index Future	333.62	333.6520	333.6190	333.6520	16.00
04/07/2023	IGOV On 01-February-24			Index Future	341.29	341.3190	341.2850	341.3190	0.00
04/07/2023	IGOV On 02-May-24			Index Future	349.18	349.2130	349.1780	349.2130	0.00
04/07/2023	IGOV On 01-August-24			Index Future	357.19	357.2260	357.1910	357.2260	0.00
04/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
04/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4850	8.5050	91.4850	0.00
04/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.65	91.3350	8.6500	91.3350	0.00
04/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.68	91.2950	8.6750	91.2950	0.00
04/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.71	91.2750	8.7100	91.2750	0.00
04/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.71	91.2850	8.7100	91.2850	0.00
04/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.74	91.2800	8.7350	91.2800	0.00
04/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.71	91.3450	8.7100	91.3450	0.00
04/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.55	91.4750	8.5500	91.4750	0.00
04/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.44	91.6050	8.4400	91.6050	0.00
04/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.30	91.7250	8.2950	91.7250	0.00
04/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.25	91.7700	8.2500	91.7700	0.00
04/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.34	91.7800	8.3350	91.7800	0.00
04/07/2023	R035 On 03-August-23			Bond Future	11.82	85.8009	11.8193	85.8009	63,447.00
04/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1066	1	1066	1	0.00
04/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1747	2	1747	2	0.00
04/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1781	2	1781	2	0.00
04/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1814	2	1814	2	0.00
04/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	3800	4	3800	4	5,000.00
04/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	849	1	849	1	0.00
04/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	868	1	868	1	0.00
04/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	245	0	245	0	0.00
04/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	887	1	887	1	0.00
04/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1441	1	1441	1	4,870.00
04/07/2023	R035 On 02-November-23			Bond Future	11.93	83.1800	11.9297	83.1800	110,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1368	1	1368	1	0.00
04/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2066	2	2066	2	750.00
04/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3526	4	3526	4	750.00
04/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	355	0	355	0	400.00
04/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5701	6	5701	6	0.00
04/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8629	9	8629	9	0.00
04/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	846	1	846	1	400.00
04/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1329	1	1329	1	0.00
04/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1348	1	1348	1	0.00
04/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4111	4	4111	4	0.00
04/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4148	4	4148	4	0.00
04/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	473	0	473	0	750.00
04/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1029	1	1029	1	400.00
04/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7726	8	7726	8	0.00
04/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1906	2	1906	2	0.00
04/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	5297	5	5297	5	0.00
04/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3079	3	3079	3	0.00
04/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	4075	4	4075	4	0.00
04/07/2023	R035 On 01-February-24			Bond Future	12.04	85.0723	12.0379	85.0723	0.00
04/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3855	4	3855	4	0.00
04/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1345	1	1345	1	400.00
04/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3796	4	3796	4	0.00
04/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8155	8	8155	8	0.00
04/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	740	1	740	1	400.00
04/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3826	4	3826	4	0.00
04/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3040	3	3040	3	0.00
04/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8605	8	8605	8	0.00
04/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	6319	6	6319	6	0.00
04/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3062	3	3062	3	0.00
04/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1216	1	1216	1	400.00
04/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3019	3	3019	3	0.00
04/07/2023	R035 On 02-May-24			Bond Future	12.14	82.5055	12.1401	82.5055	0.00
04/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1790	2	1790	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
04/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1774	2	1774	2	0.00
04/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1759	2	1759	2	0.00
04/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6823	7	6823	7	0.00
04/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6782	7	6782	7	0.00
04/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6742	7	6742	7	0.00
04/07/2023	R035 On 01-August-24			Bond Future	12.25	84.3780	12.2497	84.3780	0.00
04/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3012	3	3012	3	0.00
04/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3035	3	3035	3	0.00
04/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3058	3	3058	3	0.00
04/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5364	5	5364	5	0.00
04/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5334	5	5334	5	0.00
04/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5305	5	5305	5	0.00
04/07/2023	R053 On 03-August-23			Bond Future	12.40	98.3125	12.4049	98.3125	0.00
04/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3085	3	3085	3	0.00
04/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3135	3	3135	3	0.00
04/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3185	3	3185	3	0.00
04/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	908	1	908	1	0.00
04/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	929	1	929	1	0.00
04/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	950	1	950	1	0.00
04/07/2023	R053 On 02-November-23			Bond Future	12.51	94.6115	12.5139	94.6115	1,349.00
04/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5078	5	5078	5	0.00
04/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4990	5	4990	5	0.00
04/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5034	5	5034	5	0.00
04/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2857	3	2857	3	0.00
04/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2883	3	2883	3	0.00
04/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2831	3	2831	3	0.00
04/07/2023	R053 On 01-February-24			Bond Future	12.62	96.7642	12.6170	96.7642	0.00
04/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6146	6	6146	6	0.00
04/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6063	6	6063	6	0.00
04/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6104	6	6104	6	0.00
04/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3886	4	3886	4	0.00
04/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3940	4	3940	4	0.00
04/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3913	4	3913	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
04/07/2023	R053 On 02-May-24			Bond Future	12.72	93.1131	12.7230	93.1131	0.00
04/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	6917	7	6917	7	0.00
04/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	6958	7	6958	7	0.00
04/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	6998	7	6998	7	0.00
04/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4868	5	4868	5	0.00
04/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4841	5	4841	5	0.00
04/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4813	5	4813	5	0.00
04/07/2023	R053 On 01-August-24			Bond Future	12.84	95.2251	12.8353	95.2251	0.00
04/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7589	8	7589	8	0.00
04/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7510	8	7510	8	0.00
04/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7549	8	7549	8	0.00
04/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5482	5	5482	5	0.00
04/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5509	5	5509	5	0.00
04/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5455	5	5455	5	0.00
04/07/2023	R186 On 03-August-23			Bond Future	9.23	105.1109	9.2347	105.1109	57,801.00
04/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1579	2	1579	2	0.00
04/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1628	2	1628	2	0.00
04/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1603	2	1603	2	0.00
04/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	148	0	148	0	0.00
04/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	152	0	152	0	0.00
04/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	144	0	144	0	0.00
04/07/2023	R186 On 02-November-23			Bond Future	9.26	107.4255	9.2610	107.4255	36,572.00
04/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3325	3	3325	3	0.00
04/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1276	1	1276	1	0.00
04/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1260	1	1260	1	0.00
04/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	932	1	932	1	1,715.00
04/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1291	1	1291	1	0.00
04/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	915	1	915	1	0.00
04/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	938	1	938	1	0.00
04/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	926	1	926	1	0.00
04/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	238	0	238	0	1,715.00
04/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1234	1	1234	1	0.00
04/07/2023	R186 On 01-February-24			Bond Future	9.26	104.5577	9.2618	104.5577	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
04/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1728	2	1728	2	0.00
04/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1712	2	1712	2	0.00
04/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1696	2	1696	2	0.00
04/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1080	1	1080	1	0.00
04/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1098	1	1098	1	0.00
04/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1089	1	1089	1	0.00
04/07/2023	R186 On 02-May-24			Bond Future	9.26	106.9517	9.2559	106.9517	0.00
04/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	341	0	341	0	0.00
04/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2168	2	2168	2	2,030.00
04/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	337	0	337	0	0.00
04/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3304	3	3304	3	0.00
04/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	345	0	345	0	0.00
04/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3295	3	3295	3	0.00
04/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1073	1	1073	1	0.00
04/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	686	1	686	1	2,030.00
04/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3335	3	3335	3	0.00
04/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3315	3	3315	3	0.00
04/07/2023	R186 On 01-August-24			Bond Future	9.26	104.0689	9.2587	104.0689	0.00
04/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	950	1	950	1	0.00
04/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	931	1	931	1	0.00
04/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	941	1	941	1	0.00
04/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2146	2	2146	2	0.00
04/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2170	2	2170	2	0.00
04/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2159	2	2159	2	0.00
04/07/2023	R197 On 03-August-23			Bond Future	335.18	335.1800	335.1760	335.1800	44.00
04/07/2023	R197 On 02-November-23			Bond Future	342.64	342.6431	342.6384	342.6431	0.00
04/07/2023	R202 On 03-August-23			Bond Future	248.61	248.4002	248.6146	248.4002	5,336.00
04/07/2023	R202 On 02-November-23			Bond Future	254.15	253.9310	254.1499	253.9310	0.00
04/07/2023	R202 On 01-February-24			Bond Future	255.02	254.7980	255.0228	254.7980	0.00
04/07/2023	R202 On 02-May-24			Bond Future	260.92	260.6901	260.9201	260.6901	0.00
04/07/2023	R202 On 01-August-24			Bond Future	261.80	261.5596	261.7984	261.5596	0.00
04/07/2023	R209 On 03-August-23			Bond Future	11.87	66.1014	11.8659	66.1014	13,051.00
04/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	12	0	12	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1316	1	1316	1	0.00
04/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	163	0	163	0	7,000.00
04/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
04/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	9	0	9	0	1,800.00
04/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1263	1	1263	1	0.00
04/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1289	1	1289	1	0.00
04/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1455	2	1455	2	0.00
04/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	826	1	826	1	1,750.00
04/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	3166	3	3166	3	0.00
04/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	921	1	921	1	0.00
04/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9732	10	9732	10	0.00
04/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	961	1	961	1	0.00
04/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	941	1	941	1	0.00
04/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5601	5	5601	5	0.00
04/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5864	6	5864	6	0.00
04/07/2023	R209 On 02-November-23			Bond Future	11.96	64.4034	11.9633	64.4034	9,344.00
04/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1014	1	1014	1	0.00
04/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	983	1	983	1	0.00
04/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	999	1	999	1	0.00
04/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3996	4	3996	4	0.00
04/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4031	4	4031	4	0.00
04/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3962	4	3962	4	0.00
04/07/2023	R209 On 01-February-24			Bond Future	12.05	65.8686	12.0545	65.8686	0.00
04/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3163	3	3163	3	0.00
04/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3137	3	3137	3	0.00
04/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3188	3	3188	3	0.00
04/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2797	3	2797	3	0.00
04/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2817	3	2817	3	0.00
04/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2838	3	2838	3	0.00
04/07/2023	R209 On 02-May-24			Bond Future	12.15	64.2227	12.1484	64.2227	0.00
04/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1514	2	1514	2	0.00
04/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1501	2	1501	2	0.00
04/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1488	2	1488	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
04/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6146	6	6146	6	0.00
04/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6110	6	6110	6	0.00
04/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6073	6	6073	6	0.00
04/07/2023	R209 On 01-August-24			Bond Future	12.25	65.6801	12.2490	65.6801	0.00
04/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2624	3	2624	3	0.00
04/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2604	3	2604	3	0.00
04/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2645	3	2645	3	0.00
04/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4696	5	4696	5	0.00
04/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4723	5	4723	5	0.00
04/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4749	5	4749	5	0.00
04/07/2023	R210 On 03-August-23			Bond Future	227.01	227.0647	227.0143	227.0647	421.00
04/07/2023	R210 On 02-November-23			Bond Future	228.90	228.9480	228.8965	228.9480	0.00
04/07/2023	R210 On 01-February-24			Bond Future	234.16	234.2095	234.1565	234.2095	0.00
04/07/2023	R210 On 02-May-24			Bond Future	236.31	236.3647	236.3121	236.3647	0.00
04/07/2023	R210 On 01-August-24			Bond Future	241.73	241.7851	241.7319	241.7851	0.00
04/07/2023	R213 On 03-August-23			Bond Future	10.96	83.2458	10.9586	83.2458	24,410.00
04/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3012	3	3012	3	0.00
04/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3048	3	3048	3	0.00
04/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3085	3	3085	3	0.00
04/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	214	0	214	0	0.00
04/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	209	0	209	0	0.00
04/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	219	0	219	0	0.00
04/07/2023	R213 On 02-November-23			Bond Future	11.05	81.5214	11.0532	81.5214	3,000.00
04/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3001	3	3001	3	750.00
04/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7013	7	7013	7	0.00
04/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2185	2	2185	2	0.00
04/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2162	2	2162	2	0.00
04/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2209	2	2209	2	0.00
04/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1784	2	1784	2	750.00
04/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2270	2	2270	2	0.00
04/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1881	2	1881	2	0.00
04/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1919	2	1919	2	0.00
04/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1900	2	1900	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
04/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	341	0	341	0	750.00
04/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1367	1	1367	1	0.00
04/07/2023	R213 On 01-February-24			Bond Future	11.14	83.3759	11.1439	83.3759	0.00
04/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4027	4	4027	4	0.00
04/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3973	4	3973	4	0.00
04/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4000	4	4000	4	0.00
04/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1681	2	1681	2	0.00
04/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1694	2	1694	2	0.00
04/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1668	2	1668	2	0.00
04/07/2023	R213 On 02-May-24			Bond Future	11.23	81.7242	11.2284	81.7242	0.00
04/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1291	1	1291	1	0.00
04/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1304	1	1304	1	0.00
04/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1317	1	1317	1	0.00
04/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5210	5	5210	5	0.00
04/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5240	5	5240	5	0.00
04/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5271	5	5271	5	0.00
04/07/2023	R213 On 01-August-24			Bond Future	11.32	83.5796	11.3213	83.5796	0.00
04/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2312	2	2312	2	0.00
04/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2275	2	2275	2	0.00
04/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2294	2	2294	2	0.00
04/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4107	4	4107	4	0.00
04/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4130	4	4130	4	0.00
04/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4085	4	4085	4	0.00
04/07/2023	R214 On 03-August-23			Bond Future	12.20	62.1578	12.2011	62.1578	19,370.00
04/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1010	1	1010	1	0.00
04/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	963	1	963	1	0.00
04/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	987	1	987	1	0.00
04/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1232	1	1232	1	0.00
04/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1257	1	1257	1	0.00
04/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1207	1	1207	1	0.00
04/07/2023	R214 On 02-November-23			Bond Future	12.30	60.2232	12.3021	60.2232	12.00
04/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	733	1	733	1	0.00
04/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	759	1	759	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
04/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	746	1	746	1	0.00
04/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4947	5	4947	5	0.00
04/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4987	5	4987	5	0.00
04/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4907	5	4907	5	0.00
04/07/2023	R214 On 01-February-24			Bond Future	12.40	61.5932	12.4008	61.5932	0.00
04/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2415	3	2415	3	0.00
04/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2437	3	2437	3	0.00
04/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2460	3	2460	3	0.00
04/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3601	3	3601	3	0.00
04/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3626	4	3626	4	0.00
04/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3652	4	3652	4	0.00
04/07/2023	R214 On 02-May-24			Bond Future	12.49	59.6970	12.4936	59.6970	0.00
04/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1579	2	1579	2	0.00
04/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1552	2	1552	2	0.00
04/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1566	2	1566	2	0.00
04/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6601	6	6601	6	0.00
04/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6640	6	6640	6	0.00
04/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6562	6	6562	6	0.00
04/07/2023	R214 On 01-August-24			Bond Future	12.59	61.0519	12.5916	61.0519	0.00
04/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3005	3	3005	3	0.00
04/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3026	3	3026	3	0.00
04/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3048	3	3048	3	0.00
04/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4971	5	4971	5	0.00
04/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4998	5	4998	5	0.00
04/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5025	5	5025	5	0.00
04/07/2023	R248 On 03-August-23			Bond Future	12.34	76.4971	12.3432	76.4971	97,118.00
04/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	719	1	719	1	0.00
04/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	739	1	739	1	0.00
04/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	4855	5	4855	5	0.00
04/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1236	1	1236	1	1,100.00
04/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	276	0	276	0	1,100.00
04/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	761	1	761	1	0.00
04/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	2135	2	2135	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
04/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3550	3	3550	3	0.00
04/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1487	1	1487	1	0.00
04/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	177	0	177	0	1,100.00
04/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2174	2	2174	2	0.00
04/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2213	2	2213	2	0.00
04/07/2023	R248 On 02-November-23			Bond Future	12.45	73.7348	12.4500	73.7348	169,112.00
04/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1269	1	1269	1	220.00
04/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	762	1	762	1	0.00
04/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3049	3	3049	3	220.00
04/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7054	7	7054	7	0.00
04/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	738	1	738	1	0.00
04/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	750	1	750	1	0.00
04/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6637	6	6637	6	0.00
04/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	987	1	987	1	220.00
04/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	5156	5	5156	5	0.00
04/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2764	3	2764	3	0.00
04/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6744	7	6744	7	0.00
04/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6690	6	6690	6	0.00
04/07/2023	R248 On 01-February-24			Bond Future	12.55	75.4122	12.5548	75.4122	0.00
04/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2707	3	2707	3	0.00
04/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2656	3	2656	3	0.00
04/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2681	3	2681	3	0.00
04/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5023	5	5023	5	0.00
04/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5057	5	5057	5	0.00
04/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4990	5	4990	5	0.00
04/07/2023	R248 On 02-May-24			Bond Future	12.65	72.6878	12.6536	72.6878	13,000.00
04/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1740	2	1740	2	0.00
04/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1710	2	1710	2	0.00
04/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1725	2	1725	2	0.00
04/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8818	9	8818	9	0.00
04/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8919	9	8919	9	0.00
04/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8868	9	8868	9	0.00
04/07/2023	R248 On 01-August-24			Bond Future	12.76	74.3373	12.7581	74.3373	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
04/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3706	4	3706	4	0.00
04/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3655	4	3655	4	0.00
04/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3680	4	3680	4	0.00
04/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6206	6	6206	6	0.00
04/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6239	6	6239	6	0.00
04/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6173	6	6173	6	0.00