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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
06/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	2025 On 03-August-23			Bond Future	169.88	169.8688	169.8811	169.8688	1,376.00
06/07/2023	2025 On 02-November-23			Bond Future	173.66	173.6500	173.6623	173.6500	4,821.00
06/07/2023	2025 On 01-February-24			Bond Future	175.86	175.8460	175.8583	175.8460	0.00
06/07/2023	2025 On 02-May-24			Bond Future	179.93	179.9129	179.9256	179.9129	0.00
06/07/2023	2025 On 01-August-24			Bond Future	182.21	182.1997	182.2130	182.1997	0.00
06/07/2023	2029 On 03-August-23			Bond Future	123.09	123.0922	123.0926	123.0922	1,897.00
06/07/2023	2029 On 02-November-23			Bond Future	124.50	124.5005	124.5007	124.5005	1,145.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2023	2029 On 01-February-24			Bond Future	127.36	127.3610	127.3610	127.3610	0.00
06/07/2023	2029 On 02-May-24			Bond Future	128.94	128.9385	128.9387	128.9385	0.00
06/07/2023	2029 On 01-August-24			Bond Future	131.90	131.8969	131.8973	131.8969	0.00
06/07/2023	2030 On 03-August-23			Bond Future	10.72	88.4813	10.7166	88.4813	80,370.00
06/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	2881	4	2881	4	0.00
06/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	7477	8	7477	8	0.00
06/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	338	1	338	1	1,012.00
06/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	777	1	777	1	350.00
06/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	2811	3	2811	3	0.00
06/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	8591	9	8591	9	0.00
06/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	2846	4	2846	4	0.00
06/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	220	0	220	0	0.00
06/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	2	0	2	0	350.00
06/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	231	0	231	0	0.00
06/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	1058	1	1058	1	0.00
06/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	8	0	8	0	1,012.00
06/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1686	1	1686	1	0.00
06/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	226	0	226	0	0.00
06/07/2023	2030 On 02-November-23			Bond Future	10.81	90.4292	10.8050	90.4292	19,966.00
06/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6135	7	6135	7	0.00
06/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	2666	3	2666	3	500.00
06/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	3916	5	3916	5	0.00
06/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	1951	2	1951	2	0.00
06/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	535	1	535	1	500.00
06/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1541	2	1541	2	500.00
06/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	3508	4	3508	4	0.00
06/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	1908	2	1908	2	0.00
06/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	1929	2	1929	2	0.00
06/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	711	1	711	1	800.00
06/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1141	1	1141	1	500.00
06/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	309	0	309	0	800.00
06/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	5554	5	5554	5	0.00
06/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3787	3	3787	3	0.00

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06/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1909	2	1909	2	0.00
06/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1928	2	1928	2	0.00
06/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	995	1	995	1	500.00
06/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	386	0	386	0	500.00
06/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	2303	2	2303	2	0.00
06/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	4384	4	4384	4	0.00
06/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1890	2	1890	2	0.00
06/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2861	2	2861	2	0.00
06/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	853	1	853	1	800.00
06/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1388	1	1388	1	0.00
06/07/2023	2030 On 01-February-24			Bond Future	10.89	88.4797	10.8869	88.4797	0.00
06/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	4892	6	4892	6	0.00
06/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	5590	6	5590	6	0.00
06/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	4580	5	4580	5	0.00
06/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3409	4	3409	4	0.00
06/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3510	4	3510	4	0.00
06/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	3536	4	3536	4	0.00
06/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1499	2	1499	2	500.00
06/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1059	1	1059	1	400.00
06/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	597	1	597	1	400.00
06/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	860	1	860	1	500.00
06/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	3561	4	3561	4	0.00
06/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	4863	5	4863	5	0.00
06/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1170	1	1170	1	200.00
06/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	2670	3	2670	3	0.00
06/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	902	1	902	1	1,360.00
06/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	978	1	978	1	500.00
06/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4588	4	4588	4	0.00
06/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	6024	5	6024	5	0.00
06/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4930	4	4930	4	0.00
06/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4804	4	4804	4	0.00
06/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	4115	4	4115	4	0.00
06/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	1143	1	1143	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
06/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1670	1	1670	1	0.00
06/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	1134	1	1134	1	500.00
06/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	937	1	937	1	400.00
06/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	4378	4	4378	4	0.00
06/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3499	3	3499	3	0.00
06/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	2222	2	2222	2	700.00
06/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1683	1	1683	1	0.00
06/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1696	1	1696	1	0.00
06/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1749	1	1749	1	1,360.00
06/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1237	1	1237	1	200.00
06/07/2023	2030 On 02-May-24			Bond Future	10.98	90.5058	10.9769	90.5058	0.00
06/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	8523	9	8523	9	0.00
06/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3110	4	3110	4	500.00
06/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5133	6	5133	6	0.00
06/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1385	2	1385	2	1,000.00
06/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	994	1	994	1	0.00
06/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6347	7	6347	7	0.00
06/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2105	2	2105	2	500.00
06/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2481	3	2481	3	1,080.00
06/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	973	1	973	1	0.00
06/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	838	1	838	1	1,000.00
06/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	984	1	984	1	0.00
06/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5573	5	5573	5	0.00
06/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	6086	5	6086	5	0.00
06/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5604	5	5604	5	0.00
06/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	3087	3	3087	3	0.00
06/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3490	3	3490	3	0.00
06/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1156	1	1156	1	1,080.00
06/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2562	2	2562	2	0.00
06/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5543	5	5543	5	0.00
06/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4596	4	4596	4	0.00
06/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1528	1	1528	1	1,000.00
06/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	648	1	648	1	500.00

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06/07/2023	2030 On 01-August-24			Bond Future	11.08	88.5556	11.0813	88.5556	0.00
06/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	1827	2	1827	2	0.00
06/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	1796	2	1796	2	0.00
06/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	1811	2	1811	2	0.00
06/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4461	4	4461	4	0.00
06/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4484	4	4484	4	0.00
06/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4438	4	4438	4	0.00
06/07/2023	2032 On 03-August-23			Bond Future	11.38	86.8955	11.3791	86.8955	111,543.00
06/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1236	2	1236	2	0.00
06/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	3167	4	3167	4	5,000.00
06/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2256	3	2256	3	0.00
06/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2220	3	2220	3	0.00
06/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1385	2	1385	2	11,000.00
06/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
06/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
06/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	3326	4	3326	4	3,000.00
06/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	2293	3	2293	3	0.00
06/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	1540	2	1540	2	0.00
06/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	2778	4	2778	4	5,000.00
06/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	331	0	331	0	0.00
06/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	726	0	726	0	7,500.00
06/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	448	0	448	0	0.00
06/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	238	0	238	0	3,000.00
06/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	5388	4	5388	4	0.00
06/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	9128	8	9128	8	0.00
06/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	808	1	808	1	11,000.00
06/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	468	0	468	0	0.00
06/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	458	0	458	0	0.00
06/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	262	0	262	0	0.00
06/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	897	1	897	1	7,500.00
06/07/2023	2032 On 02-November-23			Bond Future	11.48	84.6455	11.4846	84.6455	75,858.00
06/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3069	4	3069	4	0.00
06/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	4569	5	4569	5	0.00

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06/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	1684	2	1684	2	0.00
06/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1403	2	1403	2	500.00
06/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	1663	2	1663	2	0.00
06/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	1792	2	1792	2	0.00
06/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	3423	4	3423	4	0.00
06/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	1705	2	1705	2	0.00
06/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	799	1	799	1	500.00
06/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	658	1	658	1	500.00
06/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4990	4	4990	4	0.00
06/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	3278	3	3278	3	0.00
06/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2862	2	2862	2	0.00
06/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1508	1	1508	1	0.00
06/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2758	2	2758	2	500.00
06/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	4533	4	4533	4	0.00
06/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2915	2	2915	2	0.00
06/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2888	2	2888	2	0.00
06/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	1040	1	1040	1	500.00
06/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1701	1	1701	1	500.00
06/07/2023	2032 On 01-February-24			Bond Future	11.58	86.5708	11.5832	86.5708	0.00
06/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	5995	7	5995	7	0.00
06/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	3690	4	3690	4	0.00
06/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1331	2	1331	2	1,200.00
06/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	5613	6	5613	6	0.00
06/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	6350	7	6350	7	0.00
06/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	538	1	538	1	1,200.00
06/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	3636	4	3636	4	0.00
06/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	3663	4	3663	4	0.00
06/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1362	2	1362	2	200.00
06/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	1901	2	1901	2	500.00
06/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3422	4	3422	4	0.00
06/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1096	1	1096	1	500.00
06/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2662	2	2662	2	200.00
06/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	4201	4	4201	4	0.00

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06/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2498	2	2498	2	0.00
06/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2515	2	2515	2	0.00
06/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	8171	7	8171	7	0.00
06/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1309	1	1309	1	500.00
06/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	5216	5	5216	5	0.00
06/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2480	2	2480	2	0.00
06/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	5150	5	5150	5	0.00
06/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5812	5	5812	5	0.00
06/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1419	1	1419	1	1,200.00
06/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1550	1	1550	1	200.00
06/07/2023	2032 On 02-May-24			Bond Future	11.69	84.3899	11.6859	84.3899	0.00
06/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	8177	9	8177	9	0.00
06/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2007	2	2007	2	500.00
06/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2519	3	2519	3	1,550.00
06/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1182	1	1182	1	0.00
06/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1233	2	1233	2	500.00
06/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1169	1	1169	1	0.00
06/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	6736	7	6736	7	0.00
06/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	7626	8	7626	8	0.00
06/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1619	2	1619	2	1,000.00
06/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1195	1	1195	1	0.00
06/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1313	2	1313	2	1,550.00
06/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	979	1	979	1	1,000.00
06/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	7199	6	7199	6	0.00
06/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	6122	5	6122	5	0.00
06/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	6438	6	6438	6	0.00
06/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	5424	5	5424	5	0.00
06/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1280	1	1280	1	500.00
06/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	6510	6	6510	6	0.00
06/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	6332	6	6332	6	0.00
06/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	6474	6	6474	6	0.00
06/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	4040	4	4040	4	0.00
06/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4730	4	4730	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
06/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	1150	1	1150	1	1,550.00
06/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1529	1	1529	1	1,000.00
06/07/2023	2032 On 01-August-24			Bond Future	11.80	86.3057	11.7988	86.3057	0.00
06/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2095	3	2095	3	0.00
06/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2113	3	2113	3	0.00
06/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2131	3	2131	3	0.00
06/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	5029	4	5029	4	0.00
06/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	5056	4	5056	4	0.00
06/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	5084	4	5084	4	0.00
06/07/2023	2033 On 03-August-23			Bond Future	116.36	116.5508	116.3557	116.5508	6,984.00
06/07/2023	2033 On 02-November-23			Bond Future	117.52	117.7204	117.5209	117.7204	290.00
06/07/2023	2033 On 01-February-24			Bond Future	120.22	120.4251	120.2208	120.4251	0.00
06/07/2023	2033 On 02-May-24			Bond Future	121.54	121.7472	121.5383	121.7472	0.00
06/07/2023	2033 On 01-August-24			Bond Future	124.33	124.5406	124.3271	124.5406	0.00
06/07/2023	2037 On 03-August-23			Bond Future	12.35	76.2740	12.3546	76.2740	128,635.00
06/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
06/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	737	1	737	1	0.00
06/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	3	0	3	0	1,800.00
06/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	697	1	697	1	0.00
06/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	717	1	717	1	0.00
06/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1910	1	1910	1	0.00
06/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1944	1	1944	1	0.00
06/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	7642	7	7642	7	0.00
06/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1876	1	1876	1	0.00
06/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	12038	11	12038	11	0.00
06/07/2023	2037 On 02-November-23			Bond Future	12.47	77.9533	12.4714	77.9533	14,143.00
06/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	751	1	751	1	0.00
06/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1524	2	1524	2	750.00
06/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	738	1	738	1	0.00
06/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	2762	3	2762	3	750.00
06/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	7496	8	7496	8	0.00
06/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	764	1	764	1	0.00
06/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	5730	5	5730	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
06/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	5686	5	5686	5	0.00
06/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	672	1	672	1	750.00
06/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2512	2	2512	2	0.00
06/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3910	3	3910	3	0.00
06/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	5642	5	5642	5	0.00
06/07/2023	2037 On 01-February-24			Bond Future	12.59	75.4697	12.5861	75.4697	0.00
06/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	7760	9	7760	9	0.00
06/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	2733	3	2733	3	0.00
06/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	2758	3	2758	3	0.00
06/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2220	3	2220	3	2,500.00
06/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	4452	5	4452	5	0.00
06/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	2782	3	2782	3	0.00
06/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	4100	4	4100	4	0.00
06/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4804	4	4804	4	0.00
06/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2735	2	2735	2	2,500.00
06/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1373	1	1373	1	2,500.00
06/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	4127	4	4127	4	0.00
06/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	4155	4	4155	4	0.00
06/07/2023	2037 On 02-May-24			Bond Future	12.71	77.1977	12.7057	77.1977	0.00
06/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1324	2	1324	2	0.00
06/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1336	2	1336	2	0.00
06/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1349	2	1349	2	0.00
06/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	8122	7	8122	7	0.00
06/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	8078	7	8078	7	0.00
06/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	8033	7	8033	7	0.00
06/07/2023	2037 On 01-August-24			Bond Future	12.84	74.6945	12.8367	74.6945	0.00
06/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	2527	3	2527	3	0.00
06/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	2507	3	2507	3	0.00
06/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	2486	3	2486	3	0.00
06/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	6287	6	6287	6	0.00
06/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	6255	6	6255	6	0.00
06/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	6222	6	6222	6	0.00
06/07/2023	2038 On 03-August-23			Bond Future	126.13	126.4269	126.1324	126.4269	1,807.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2023	2038 On 02-November-23			Bond Future	128.94	129.2412	128.9399	129.2412	2,931.00
06/07/2023	2038 On 01-February-24			Bond Future	129.88	130.1926	129.8843	130.1926	0.00
06/07/2023	2038 On 02-May-24			Bond Future	132.89	133.2036	132.8882	133.2036	0.00
06/07/2023	2038 On 01-August-24			Bond Future	133.87	134.1880	133.8657	134.1880	0.00
06/07/2023	2040 On 03-August-23			Bond Future	12.58	76.7215	12.5752	76.7215	126,700.00
06/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	507	1	507	1	0.00
06/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	523	1	523	1	0.00
06/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	539	1	539	1	0.00
06/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	2483	2	2483	2	0.00
06/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	2566	2	2566	2	0.00
06/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	2525	2	2525	2	0.00
06/07/2023	2040 On 02-November-23			Bond Future	12.69	78.4105	12.6941	78.4105	6,747.00
06/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	831	1	831	1	128.00
06/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	580	1	580	1	0.00
06/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	2521	3	2521	3	128.00
06/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	6028	7	6028	7	0.00
06/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	559	1	559	1	0.00
06/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	569	1	569	1	0.00
06/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	6917	6	6917	6	0.00
06/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	7019	6	7019	6	0.00
06/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	1156	1	1156	1	128.00
06/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	3035	2	3035	2	0.00
06/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5948	5	5948	5	0.00
06/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6968	6	6968	6	0.00
06/07/2023	2040 On 01-February-24			Bond Future	12.81	75.6870	12.8111	75.6870	28.00
06/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2455	3	2455	3	0.00
06/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2408	3	2408	3	0.00
06/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2431	3	2431	3	0.00
06/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	5018	4	5018	4	0.00
06/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	5051	4	5051	4	0.00
06/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4985	4	4985	4	0.00
06/07/2023	2040 On 02-May-24			Bond Future	12.93	77.4199	12.9325	77.4199	0.00
06/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1435	2	1435	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
06/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1409	2	1409	2	0.00
06/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1422	2	1422	2	0.00
06/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	8879	8	8879	8	0.00
06/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8975	8	8975	8	0.00
06/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8927	8	8927	8	0.00
06/07/2023	2040 On 01-August-24			Bond Future	13.07	74.6712	13.0651	74.6712	0.00
06/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	2855	3	2855	3	0.00
06/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	2877	3	2877	3	0.00
06/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	2899	3	2899	3	0.00
06/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6801	6	6801	6	0.00
06/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6835	6	6835	6	0.00
06/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6870	6	6870	6	0.00
06/07/2023	2044 On 03-August-23			Bond Future	12.63	73.0970	12.6288	73.0970	85,039.00
06/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	59	0	59	0	4,553.00
06/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	962	2	962	2	0.00
06/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	358	1	358	1	0.00
06/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	186	0	186	0	0.00
06/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	346	1	346	1	0.00
06/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	334	1	334	1	0.00
06/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	3062	2	3062	2	0.00
06/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	3016	2	3016	2	0.00
06/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	3806	3	3806	3	4,754.00
06/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2970	2	2970	2	0.00
06/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1679	1	1679	1	9,106.00
06/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	5204	4	5204	4	3,076.00
06/07/2023	2044 On 02-November-23			Bond Future	12.74	74.7062	12.7436	74.7062	896.00
06/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	494	1	494	1	0.00
06/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	503	1	503	1	0.00
06/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	514	1	514	1	0.00
06/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	7411	6	7411	6	0.00
06/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	7465	7	7465	7	0.00
06/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	7518	7	7518	7	0.00
06/07/2023	2044 On 01-February-24			Bond Future	12.86	72.0237	12.8564	72.0237	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
06/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2145	3	2145	3	0.00
06/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2167	3	2167	3	0.00
06/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2189	3	2189	3	0.00
06/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	5334	5	5334	5	0.00
06/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	5370	5	5370	5	0.00
06/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	5405	5	5405	5	0.00
06/07/2023	2044 On 02-May-24			Bond Future	12.97	73.6727	12.9730	73.6727	0.00
06/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1449	2	1449	2	0.00
06/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1463	2	1463	2	0.00
06/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1476	2	1476	2	0.00
06/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8954	8	8954	8	0.00
06/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	9003	8	9003	8	0.00
06/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	9052	8	9052	8	0.00
06/07/2023	2044 On 01-August-24			Bond Future	13.10	70.9640	13.1001	70.9640	0.00
06/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	2806	3	2806	3	0.00
06/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	2764	3	2764	3	0.00
06/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	2785	3	2785	3	0.00
06/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	7205	6	7205	6	0.00
06/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	7242	7	7242	7	0.00
06/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	7169	6	7169	6	0.00
06/07/2023	2046 On 03-August-23			Bond Future	110.94	111.8041	110.9440	111.8041	12,491.00
06/07/2023	2046 On 02-November-23			Bond Future	111.32	112.2002	111.3208	112.2002	5,016.00
06/07/2023	2046 On 01-February-24			Bond Future	113.88	114.7781	113.8784	114.7781	0.00
06/07/2023	2046 On 02-May-24			Bond Future	114.36	115.2830	114.3624	115.2830	0.00
06/07/2023	2046 On 01-August-24			Bond Future	116.99	117.9274	116.9858	117.9274	0.00
06/07/2023	2050 On 03-August-23			Bond Future	110.54	110.5374	110.5393	110.5374	9,592.00
06/07/2023	2050 On 02-November-23			Bond Future	113.00	112.9980	112.9996	112.9980	4,487.00
06/07/2023	2050 On 01-February-24			Bond Future	113.35	113.3473	113.3489	113.3473	0.00
06/07/2023	2050 On 02-May-24			Bond Future	115.97	115.9686	115.9704	115.9686	0.00
06/07/2023	2050 On 01-August-24			Bond Future	116.32	116.3203	116.3223	116.3203	0.00
06/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	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
06/07/2023	AL37 On 03-August-23			Index Future	876.63	882.4340	876.6260	882.4340	0.00
06/07/2023	AL37 On 02-November-23			Index Future	895.92	901.8600	895.9220	901.8600	0.00
06/07/2023	AL37 On 01-February-24			Index Future	916.30	922.3680	916.2950	922.3680	0.00
06/07/2023	AL37 On 02-May-24			Index Future	937.28	943.4950	937.2830	943.4950	0.00
06/07/2023	AL37 On 01-August-24			Index Future	958.60	964.9480	958.5960	964.9480	0.00
06/07/2023	AL7T On 03-August-23			Index Future	994.29	1005.6580	994.2890	1005.6580	0.00
06/07/2023	AL7T On 02-November-23			Index Future	1016.18	1027.7960	1016.1750	1027.7960	0.00
06/07/2023	AL7T On 01-February-24			Index Future	1039.28	1051.1680	1039.2810	1051.1680	0.00
06/07/2023	AL7T On 02-May-24			Index Future	1063.09	1075.2450	1063.0870	1075.2450	0.00
06/07/2023	AL7T On 01-August-24			Index Future	1087.26	1099.6930	1087.2610	1099.6930	0.00
06/07/2023	ALBI On 03-August-23			Index Future	869.33	878.9690	869.3250	878.9690	106.00
06/07/2023	ALBI On 02-November-23			Index Future	888.46	898.3180	888.4600	898.3180	0.00
06/07/2023	ALBI On 01-February-24			Index Future	908.66	918.7460	908.6620	918.7460	0.00
06/07/2023	ALBI On 02-May-24			Index Future	929.48	939.7900	929.4760	939.7900	0.00
06/07/2023	ALBI On 01-August-24			Index Future	950.61	961.1590	950.6120	961.1590	0.00
06/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	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
06/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2023	ES33 On 03-August-23			Bond Future	12.84	74.0749	12.8370	74.0749	350.00
06/07/2023	ES33 On 02-November-23			Bond Future	12.99	71.9252	12.9881	71.9252	0.00
06/07/2023	ES33 On 01-February-24			Bond Future	13.14	73.5780	13.1389	73.5780	0.00
06/07/2023	ES33 On 02-May-24			Bond Future	13.29	71.4787	13.2920	71.4787	0.00
06/07/2023	ES33 On 01-August-24			Bond Future	13.46	73.1167	13.4557	73.1167	0.00
06/07/2023	ES42 On 03-August-23			Bond Future	13.29	70.6152	13.2949	70.6152	4,000.00
06/07/2023	ES42 On 02-November-23			Bond Future	13.44	67.9236	13.4394	67.9236	0.00
06/07/2023	ES42 On 01-February-24			Bond Future	13.58	69.4847	13.5767	69.4847	0.00
06/07/2023	ES42 On 02-May-24			Bond Future	13.72	66.8284	13.7213	66.8284	0.00
06/07/2023	ES42 On 01-August-24			Bond Future	13.87	68.3585	13.8719	68.3585	0.00
06/07/2023	GOVI On 03-August-23			GOVI	856.88	866.4020	856.8790	866.4020	832.00
06/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	196490	29	196490	29	0.00
06/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	196690	29	196690	29	0.00
06/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	196590	29	196590	29	0.00
06/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-November-23			GOVI	875.74	885.4750	875.7400	885.4750	0.00
06/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	100700	0	100700	0	0.00
06/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	100800	0	100800	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
06/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	100600	0	100600	0	0.00
06/07/2023	GOVI On 01-February-24			GOVI	895.65	905.6100	895.6530	905.6100	0.00
06/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	156730	26	156730	26	0.00
06/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	156630	26	156630	26	0.00
06/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	156530	26	156530	26	0.00
06/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-May-24			GOVI	916.17	926.3540	916.1690	926.3540	0.00
06/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	348010	25	348010	25	0.00
06/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	348110	25	348110	25	0.00
06/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	348210	25	348210	25	0.00
06/07/2023	GOVI On 01-August-24			GOVI	937.00	947.4170	937.0020	947.4170	0.00
06/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	4	0	4	0.00
06/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	4	0	4	0.00
06/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	4	0	4	0.00
06/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	63880	0	63880	0	0.00
06/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	63780	0	63780	0	0.00
06/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	63680	0	63680	0	0.00
06/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2023	IGOV On 03-August-23			Index Future	326.01	326.5110	326.0060	326.5110	495.00
06/07/2023	IGOV On 02-November-23			Index Future	333.26	333.7780	333.2630	333.7780	16.00
06/07/2023	IGOV On 01-February-24			Index Future	340.92	341.4470	340.9190	341.4470	0.00
06/07/2023	IGOV On 02-May-24			Index Future	348.80	349.3440	348.8040	349.3440	0.00
06/07/2023	IGOV On 01-August-24			Index Future	356.81	357.3620	356.8110	357.3620	0.00
06/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/07/2023	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
06/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
06/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.67	91.3700	8.6650	91.3700	0.00
06/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.69	91.3550	8.6850	91.3550	0.00
06/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.73	91.3200	8.7300	91.3200	0.00
06/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.73	91.3200	8.7300	91.3200	0.00
06/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.77	91.2950	8.7700	91.2950	0.00
06/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.74	91.3400	8.7400	91.3400	0.00
06/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.64	91.4800	8.6400	91.4800	0.00
06/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.56	91.5800	8.5600	91.5800	0.00
06/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.45	91.7150	8.4450	91.7150	0.00
06/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.40	91.7600	8.4000	91.7600	0.00
06/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.47	91.6950	8.4650	91.6950	0.00
06/07/2023	R035 On 03-August-23			Bond Future	12.03	85.5265	12.0270	85.5265	63,447.00
06/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	596	1	596	1	0.00
06/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1100	2	1100	2	0.00
06/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1126	2	1126	2	0.00
06/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1152	2	1152	2	0.00
06/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	2856	4	2856	4	5,000.00
06/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	1295	1	1295	1	0.00
06/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	1322	1	1322	1	0.00
06/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	410	0	410	0	0.00
06/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	1349	1	1349	1	0.00
06/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	2080	1	2080	1	4,870.00
06/07/2023	R035 On 02-November-23			Bond Future	12.15	82.8989	12.1460	82.8989	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
06/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	996	1	996	1	0.00
06/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	1573	2	1573	2	750.00
06/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	2848	3	2848	3	750.00
06/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	227	0	227	0	400.00
06/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	4844	6	4844	6	0.00
06/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	7636	9	7636	9	0.00
06/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	586	1	586	1	400.00
06/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	965	1	965	1	0.00
06/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	981	1	981	1	0.00
06/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4878	4	4878	4	0.00
06/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4918	4	4918	4	0.00
06/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	613	0	613	0	750.00
06/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1306	1	1306	1	400.00
06/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	8732	8	8732	8	0.00
06/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	2362	2	2362	2	0.00
06/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	6171	5	6171	5	0.00
06/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3720	3	3720	3	0.00
06/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	4838	4	4838	4	0.00
06/07/2023	R035 On 01-February-24			Bond Future	12.26	84.7843	12.2633	84.7843	0.00
06/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3222	4	3222	4	0.00
06/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1030	1	1030	1	400.00
06/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3168	4	3168	4	0.00
06/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	7245	8	7245	8	0.00
06/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	544	1	544	1	400.00
06/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3195	4	3195	4	0.00
06/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3570	3	3570	3	0.00
06/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	9568	9	9568	9	0.00
06/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	7164	6	7164	6	0.00
06/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3594	3	3594	3	0.00
06/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1467	1	1467	1	400.00
06/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3545	3	3545	3	0.00
06/07/2023	R035 On 02-May-24			Bond Future	12.37	82.2111	12.3748	82.2111	0.00
06/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1428	2	1428	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
06/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1415	2	1415	2	0.00
06/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1402	2	1402	2	0.00
06/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	7652	7	7652	7	0.00
06/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	7609	7	7609	7	0.00
06/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	7567	7	7567	7	0.00
06/07/2023	R035 On 01-August-24			Bond Future	12.49	84.0778	12.4942	84.0778	0.00
06/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2506	3	2506	3	0.00
06/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	2527	3	2527	3	0.00
06/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	2547	3	2547	3	0.00
06/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	6070	5	6070	5	0.00
06/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	6039	5	6039	5	0.00
06/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	6007	5	6007	5	0.00
06/07/2023	R053 On 03-August-23			Bond Future	12.63	97.7498	12.6276	97.7498	0.00
06/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	2015	3	2015	3	0.00
06/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	2056	3	2056	3	0.00
06/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	2097	3	2097	3	0.00
06/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	1440	1	1440	1	0.00
06/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	1469	1	1469	1	0.00
06/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	1500	1	1500	1	0.00
06/07/2023	R053 On 02-November-23			Bond Future	12.75	94.0358	12.7456	94.0358	1,349.00
06/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	4087	5	4087	5	0.00
06/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4009	5	4009	5	0.00
06/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	4048	5	4048	5	0.00
06/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	3527	3	3527	3	0.00
06/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	3558	3	3558	3	0.00
06/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	3497	3	3497	3	0.00
06/07/2023	R053 On 01-February-24			Bond Future	12.86	96.1747	12.8578	96.1747	0.00
06/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	5155	6	5155	6	0.00
06/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	5079	6	5079	6	0.00
06/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	5117	6	5117	6	0.00
06/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	4590	4	4590	4	0.00
06/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4651	4	4651	4	0.00
06/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4620	4	4620	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
06/07/2023	R053 On 02-May-24			Bond Future	12.97	92.5104	12.9734	92.5104	0.00
06/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	5921	7	5921	7	0.00
06/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	5958	7	5958	7	0.00
06/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	5995	7	5995	7	0.00
06/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	5605	5	5605	5	0.00
06/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	5575	5	5575	5	0.00
06/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	5544	5	5544	5	0.00
06/07/2023	R053 On 01-August-24			Bond Future	13.10	94.6096	13.0956	94.6096	0.00
06/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	6571	7	6571	7	0.00
06/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	6499	7	6499	7	0.00
06/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	6535	7	6535	7	0.00
06/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	6239	6	6239	6	0.00
06/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	6270	6	6270	6	0.00
06/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	6209	6	6209	6	0.00
06/07/2023	R186 On 03-August-23			Bond Future	9.36	105.1160	9.3610	105.1160	57,801.00
06/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1273	2	1273	2	0.00
06/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1319	2	1319	2	0.00
06/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1296	2	1296	2	0.00
06/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	207	0	207	0	0.00
06/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	212	0	212	0	0.00
06/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	201	0	201	0	0.00
06/07/2023	R186 On 02-November-23			Bond Future	9.40	107.4300	9.3996	107.4300	44,960.00
06/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3005	3	3005	3	0.00
06/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1068	1	1068	1	0.00
06/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1054	1	1054	1	0.00
06/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	761	1	761	1	1,715.00
06/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1083	1	1083	1	0.00
06/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	1081	1	1081	1	0.00
06/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	1107	1	1107	1	0.00
06/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	1094	1	1094	1	0.00
06/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	293	0	293	0	1,715.00
06/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1438	1	1438	1	0.00
06/07/2023	R186 On 01-February-24			Bond Future	9.41	104.5617	9.4145	104.5617	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
06/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1507	2	1507	2	0.00
06/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1492	2	1492	2	0.00
06/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1477	2	1477	2	0.00
06/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1243	1	1243	1	0.00
06/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1263	1	1263	1	0.00
06/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1253	1	1253	1	0.00
06/07/2023	R186 On 02-May-24			Bond Future	9.43	106.9561	9.4252	106.9561	0.00
06/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	270	0	270	0	0.00
06/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	1928	2	1928	2	2,030.00
06/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	266	0	266	0	0.00
06/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3015	3	3015	3	0.00
06/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	273	0	273	0	0.00
06/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3616	3	3616	3	0.00
06/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1225	1	1225	1	0.00
06/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	790	1	790	1	2,030.00
06/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3658	3	3658	3	0.00
06/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3637	3	3637	3	0.00
06/07/2023	R186 On 01-August-24			Bond Future	9.45	104.0742	9.4477	104.0742	0.00
06/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	803	1	803	1	0.00
06/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	785	1	785	1	0.00
06/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	794	1	794	1	0.00
06/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2400	2	2400	2	0.00
06/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2426	2	2426	2	0.00
06/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2413	2	2413	2	0.00
06/07/2023	R197 On 03-August-23			Bond Future	334.76	335.1639	334.7563	335.1639	44.00
06/07/2023	R197 On 02-November-23			Bond Future	342.21	342.6244	342.2072	342.6244	0.00
06/07/2023	R202 On 03-August-23			Bond Future	248.63	248.6259	248.6296	248.6259	5,323.00
06/07/2023	R202 On 02-November-23			Bond Future	254.16	254.1601	254.1635	254.1601	68.00
06/07/2023	R202 On 01-February-24			Bond Future	255.04	255.0328	255.0359	255.0328	0.00
06/07/2023	R202 On 02-May-24			Bond Future	260.93	260.9310	260.9344	260.9310	0.00
06/07/2023	R202 On 01-August-24			Bond Future	261.82	261.8125	261.8163	261.8125	0.00
06/07/2023	R209 On 03-August-23			Bond Future	12.07	65.8355	12.0737	65.8355	13,051.00
06/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	3	0	3	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
06/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	799	1	799	1	0.00
06/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	60	0	60	0	7,000.00
06/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
06/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	2	0	2	0	1,800.00
06/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	759	1	759	1	0.00
06/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	779	1	779	1	0.00
06/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	904	1	904	1	0.00
06/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	1246	1	1246	1	1,750.00
06/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	4035	3	4035	3	0.00
06/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	1374	1	1374	1	0.00
06/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	10702	10	10702	10	0.00
06/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	1428	1	1428	1	0.00
06/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	1401	1	1401	1	0.00
06/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	6562	6	6562	6	0.00
06/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	6828	6	6828	6	0.00
06/07/2023	R209 On 02-November-23			Bond Future	12.18	64.1311	12.1788	64.1311	9,458.00
06/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	725	1	725	1	0.00
06/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	701	1	701	1	0.00
06/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	713	1	713	1	0.00
06/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	4703	4	4703	4	0.00
06/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4741	4	4741	4	0.00
06/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	4665	4	4665	4	0.00
06/07/2023	R209 On 01-February-24			Bond Future	12.28	65.5897	12.2780	65.5897	0.00
06/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	2627	3	2627	3	0.00
06/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	2604	3	2604	3	0.00
06/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	2650	3	2650	3	0.00
06/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	3274	3	3274	3	0.00
06/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	3297	3	3297	3	0.00
06/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	3320	3	3320	3	0.00
06/07/2023	R209 On 02-May-24			Bond Future	12.38	63.9377	12.3801	63.9377	0.00
06/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1204	1	1204	1	0.00
06/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1193	1	1193	1	0.00
06/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1181	1	1181	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
06/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6879	6	6879	6	0.00
06/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6840	6	6840	6	0.00
06/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6801	6	6801	6	0.00
06/07/2023	R209 On 01-August-24			Bond Future	12.49	65.3892	12.4893	65.3892	0.00
06/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2180	3	2180	3	0.00
06/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2162	3	2162	3	0.00
06/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2198	3	2198	3	0.00
06/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	5312	5	5312	5	0.00
06/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	5340	5	5340	5	0.00
06/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	5369	5	5369	5	0.00
06/07/2023	R210 On 03-August-23			Bond Future	227.11	227.1100	227.1090	227.1100	360.00
06/07/2023	R210 On 02-November-23			Bond Future	228.99	228.9933	228.9919	228.9933	70.00
06/07/2023	R210 On 01-February-24			Bond Future	234.25	234.2547	234.2530	234.2547	0.00
06/07/2023	R210 On 02-May-24			Bond Future	236.41	236.4138	236.4121	236.4138	0.00
06/07/2023	R210 On 01-August-24			Bond Future	241.84	241.8374	241.8361	241.8374	0.00
06/07/2023	R213 On 03-August-23			Bond Future	11.14	83.1081	11.1420	83.1081	24,415.00
06/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	2334	3	2334	3	0.00
06/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	2368	3	2368	3	0.00
06/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	2402	3	2402	3	0.00
06/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	333	0	333	0	0.00
06/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	325	0	325	0	0.00
06/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	340	0	340	0	0.00
06/07/2023	R213 On 02-November-23			Bond Future	11.25	81.3802	11.2453	81.3802	3,000.00
06/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	2490	3	2490	3	750.00
06/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	6289	7	6289	7	0.00
06/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	1758	2	1758	2	0.00
06/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	1737	2	1737	2	0.00
06/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	1779	2	1779	2	0.00
06/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1407	2	1407	2	750.00
06/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2710	2	2710	2	0.00
06/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	2268	2	2268	2	0.00
06/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	2311	2	2311	2	0.00
06/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	2289	2	2289	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
06/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	434	0	434	0	750.00
06/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1673	1	1673	1	0.00
06/07/2023	R213 On 01-February-24			Bond Future	11.35	83.2310	11.3455	83.2310	0.00
06/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	3489	4	3489	4	0.00
06/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3438	4	3438	4	0.00
06/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	3464	4	3464	4	0.00
06/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1980	2	1980	2	0.00
06/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1995	2	1995	2	0.00
06/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1966	2	1966	2	0.00
06/07/2023	R213 On 02-May-24			Bond Future	11.44	81.5762	11.4399	81.5762	0.00
06/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1042	1	1042	1	0.00
06/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1053	1	1053	1	0.00
06/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1064	1	1064	1	0.00
06/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5813	5	5813	5	0.00
06/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5845	5	5845	5	0.00
06/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5877	5	5877	5	0.00
06/07/2023	R213 On 01-August-24			Bond Future	11.54	83.4289	11.5432	83.4289	0.00
06/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	1949	2	1949	2	0.00
06/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	1917	2	1917	2	0.00
06/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	1933	2	1933	2	0.00
06/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4621	4	4621	4	0.00
06/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4645	4	4645	4	0.00
06/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4596	4	4596	4	0.00
06/07/2023	R214 On 03-August-23			Bond Future	12.43	61.8158	12.4341	61.8158	19,414.00
06/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	535	1	535	1	0.00
06/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	503	1	503	1	0.00
06/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	519	1	519	1	0.00
06/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1864	1	1864	1	0.00
06/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1897	1	1897	1	0.00
06/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1831	1	1831	1	0.00
06/07/2023	R214 On 02-November-23			Bond Future	12.54	59.8732	12.5435	59.8732	17.00
06/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	487	1	487	1	0.00
06/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	506	1	506	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
06/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	497	1	497	1	0.00
06/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	5821	5	5821	5	0.00
06/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	5865	5	5865	5	0.00
06/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	5778	5	5778	5	0.00
06/07/2023	R214 On 01-February-24			Bond Future	12.65	61.2349	12.6510	61.2349	0.00
06/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	1910	2	1910	2	0.00
06/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	1929	2	1929	2	0.00
06/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	1949	2	1949	2	0.00
06/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	4239	4	4239	4	0.00
06/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	4268	4	4268	4	0.00
06/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	4296	4	4296	4	0.00
06/07/2023	R214 On 02-May-24			Bond Future	12.75	59.3307	12.7526	59.3307	0.00
06/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1233	2	1233	2	0.00
06/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1210	2	1210	2	0.00
06/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1221	2	1221	2	0.00
06/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	7432	7	7432	7	0.00
06/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	7474	7	7474	7	0.00
06/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	7391	7	7391	7	0.00
06/07/2023	R214 On 01-August-24			Bond Future	12.86	60.6778	12.8599	60.6778	0.00
06/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2484	3	2484	3	0.00
06/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2503	3	2503	3	0.00
06/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2522	3	2522	3	0.00
06/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5647	5	5647	5	0.00
06/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5676	5	5676	5	0.00
06/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5706	5	5706	5	0.00
06/07/2023	R248 On 03-August-23			Bond Future	12.58	76.0549	12.5762	76.0549	97,118.00
06/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	333	1	333	1	0.00
06/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	345	1	345	1	0.00
06/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	3671	5	3671	5	0.00
06/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	660	1	660	1	1,100.00
06/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	100	0	100	0	1,100.00
06/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	358	1	358	1	0.00
06/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	3061	2	3061	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
06/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	4703	4	4703	4	0.00
06/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	2240	2	2240	2	0.00
06/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	320	0	320	0	1,100.00
06/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	3108	2	3108	2	0.00
06/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	3156	2	3156	2	0.00
06/07/2023	R248 On 02-November-23			Bond Future	12.69	73.2823	12.6919	73.2823	169,458.00
06/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	883	1	883	1	220.00
06/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	501	1	501	1	0.00
06/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2349	3	2349	3	220.00
06/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	5984	7	5984	7	0.00
06/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	483	1	483	1	0.00
06/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	492	1	492	1	0.00
06/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	7733	7	7733	7	0.00
06/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	1275	1	1275	1	220.00
06/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	6128	5	6128	5	0.00
06/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	3422	3	3422	3	0.00
06/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	7847	7	7847	7	0.00
06/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	7790	7	7790	7	0.00
06/07/2023	R248 On 01-February-24			Bond Future	12.81	74.9491	12.8063	74.9491	0.00
06/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2137	3	2137	3	0.00
06/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2093	3	2093	3	0.00
06/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2115	3	2115	3	0.00
06/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5847	5	5847	5	0.00
06/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5884	5	5884	5	0.00
06/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5809	5	5809	5	0.00
06/07/2023	R248 On 02-May-24			Bond Future	12.91	72.2142	12.9145	72.2142	13,000.00
06/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1356	2	1356	2	0.00
06/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1331	2	1331	2	0.00
06/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1344	2	1344	2	0.00
06/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	9855	9	9855	9	0.00
06/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9961	9	9961	9	0.00
06/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	9908	9	9908	9	0.00
06/07/2023	R248 On 01-August-24			Bond Future	13.03	73.8536	13.0290	73.8536	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
06/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3074	4	3074	4	0.00
06/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3029	4	3029	4	0.00
06/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3051	4	3051	4	0.00
06/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	7029	6	7029	6	0.00
06/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	7065	6	7065	6	0.00
06/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6994	6	6994	6	0.00