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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	2025 On 03-August-23			Bond Future	169.37	169.3845	169.3746	169.3845	0.00
03/08/2023	2025 On 02-November-23			Bond Future	173.14	173.1362	173.1367	173.1362	5,566.00
03/08/2023	2025 On 01-February-24			Bond Future	175.30	175.2886	175.2969	175.2886	214.00
03/08/2023	2025 On 02-May-24			Bond Future	179.29	179.2834	179.2944	179.2834	0.00
03/08/2023	2025 On 01-August-24			Bond Future	181.58	181.6046	181.5827	181.6046	0.00
03/08/2023	2029 On 03-August-23			Bond Future	123.66	123.6732	123.6596	123.6732	0.00
03/08/2023	2029 On 02-November-23			Bond Future	125.04	125.0831	125.0441	125.0831	1,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	2029 On 01-February-24			Bond Future	127.89	127.9290	127.8947	127.9290	728.00
03/08/2023	2029 On 02-May-24			Bond Future	129.45	129.4832	129.4500	129.4832	0.00
03/08/2023	2029 On 01-August-24			Bond Future	132.42	132.4814	132.4234	132.4814	0.00
03/08/2023	2030 On 03-August-23			Bond Future	10.44	89.1835	10.4350	89.1835	0.00
03/08/2023	2030 On 03-August-23	11.36	Call	Bond Future	3858	4	3858	4	0.00
03/08/2023	2030 On 03-August-23	12.59	Call	Bond Future	8667	9	8667	9	0.00
03/08/2023	2030 On 03-August-23	10.40	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 03-August-23	10.65	Call	Bond Future	916	1	916	1	0.00
03/08/2023	2030 On 03-August-23	11.34	Call	Bond Future	3777	4	3777	4	0.00
03/08/2023	2030 On 03-August-23	12.89	Call	Bond Future	9787	10	9787	10	0.00
03/08/2023	2030 On 03-August-23	11.35	Call	Bond Future	3818	4	3818	4	0.00
03/08/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 03-August-23	10.65	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 03-August-23	10.40	Put	Bond Future	150	0	150	0	0.00
03/08/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2030 On 02-November-23			Bond Future	10.52	91.1366	10.5150	91.1366	91,297.00
03/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7095	7	7095	7	0.00
03/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3251	3	3251	3	500.00
03/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4677	5	4677	5	0.00
03/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2405	3	2405	3	0.00
03/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	630	1	630	1	500.00
03/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	1906	2	1906	2	500.00
03/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4218	4	4218	4	0.00
03/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2353	3	2353	3	0.00
03/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2379	3	2379	3	0.00
03/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	861	1	861	1	800.00
03/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1407	2	1407	2	500.00
03/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	344	0	344	0	800.00
03/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	4391	4	4391	4	0.00
03/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2738	3	2738	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
03/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	1161	1	1161	1	0.00
03/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	1176	1	1176	1	0.00
03/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	507	0	507	0	500.00
03/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	149	0	149	0	500.00
03/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1470	1	1470	1	0.00
03/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	3282	3	3282	3	0.00
03/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	1146	1	1146	1	0.00
03/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1929	2	1929	2	0.00
03/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	417	0	417	0	800.00
03/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	775	1	775	1	0.00
03/08/2023	2030 On 01-February-24			Bond Future	10.58	89.1825	10.5850	89.1825	0.00
03/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	5752	6	5752	6	0.00
03/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6498	7	6498	7	0.00
03/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5418	6	5418	6	0.00
03/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4134	4	4134	4	0.00
03/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4247	4	4247	4	0.00
03/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4275	4	4275	4	0.00
03/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	1919	2	1919	2	500.00
03/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1358	1	1358	1	400.00
03/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	733	1	733	1	400.00
03/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1097	1	1097	1	500.00
03/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4303	5	4303	5	0.00
03/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5722	6	5722	6	0.00
03/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1503	2	1503	2	200.00
03/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3305	4	3305	4	0.00
03/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1151	1	1151	1	1,360.00
03/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1251	1	1251	1	500.00
03/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3652	3	3652	3	0.00
03/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4952	5	4952	5	0.00
03/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3959	4	3959	4	0.00
03/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3846	4	3846	4	0.00
03/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	3240	3	3240	3	0.00
03/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	794	1	794	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
03/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1203	1	1203	1	0.00
03/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	787	1	787	1	500.00
03/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	637	1	637	1	400.00
03/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3468	3	3468	3	0.00
03/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2711	3	2711	3	0.00
03/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1649	2	1649	2	700.00
03/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1214	1	1214	1	0.00
03/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1224	1	1224	1	0.00
03/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1267	1	1267	1	1,360.00
03/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	866	1	866	1	200.00
03/08/2023	2030 On 02-May-24			Bond Future	10.67	91.1938	10.6656	91.1938	0.00
03/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9495	10	9495	10	0.00
03/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3799	4	3799	4	500.00
03/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	5995	6	5995	6	0.00
03/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1784	2	1784	2	1,000.00
03/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1290	1	1290	1	0.00
03/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7254	8	7254	8	0.00
03/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2655	3	2655	3	500.00
03/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3090	3	3090	3	1,080.00
03/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1263	1	1263	1	0.00
03/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1277	1	1277	1	0.00
03/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1080	1	1080	1	1,000.00
03/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	5121	5	5121	5	0.00
03/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4660	4	4660	4	0.00
03/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4688	4	4688	4	0.00
03/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2490	2	2490	2	0.00
03/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2833	3	2833	3	0.00
03/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	857	1	857	1	1,080.00
03/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	2045	2	2045	2	0.00
03/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4632	4	4632	4	0.00
03/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3788	4	3788	4	0.00
03/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1183	1	1183	1	1,000.00
03/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	413	0	413	0	500.00

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03/08/2023	2030 On 01-August-24			Bond Future	10.75	89.2790	10.7509	89.2790	0.00
03/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2277	2	2277	2	0.00
03/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2241	2	2241	2	0.00
03/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2259	2	2259	2	0.00
03/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3672	3	3672	3	0.00
03/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3693	4	3693	4	0.00
03/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3652	3	3652	3	0.00
03/08/2023	2032 On 03-August-23			Bond Future	11.09	87.7099	11.0900	87.7099	0.00
03/08/2023	2032 On 03-August-23	11.45	Call	Bond Future	1739	2	1739	2	0.00
03/08/2023	2032 On 03-August-23	12.00	Call	Bond Future	4305	5	4305	5	0.00
03/08/2023	2032 On 03-August-23	11.76	Call	Bond Future	3198	4	3198	4	0.00
03/08/2023	2032 On 03-August-23	11.75	Call	Bond Future	3152	3	3152	3	0.00
03/08/2023	2032 On 03-August-23	11.50	Call	Bond Future	1977	2	1977	2	0.00
03/08/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	12.04	Call	Bond Future	4488	5	4488	5	0.00
03/08/2023	2032 On 03-August-23	11.77	Call	Bond Future	3245	4	3245	4	0.00
03/08/2023	2032 On 03-August-23	11.90	Call	Bond Future	3847	4	3847	4	0.00
03/08/2023	2032 On 03-August-23	11.55	Call	Bond Future	2213	3	2213	3	0.00
03/08/2023	2032 On 03-August-23	11.55	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	11.90	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	11.77	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	10.30	Put	Bond Future	3987	4	3987	4	0.00
03/08/2023	2032 On 03-August-23	9.60	Put	Bond Future	7728	7	7728	7	0.00
03/08/2023	2032 On 03-August-23	11.50	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	11.75	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	11.76	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 03-August-23	11.45	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2032 On 02-November-23			Bond Future	11.19	85.4681	11.1939	85.4681	199,431.00
03/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5415	6	5415	6	0.00
03/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2809	3	2809	3	0.00

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03/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3118	3	3118	3	0.00
03/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3704	4	3704	4	0.00
03/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2051	2	2051	2	0.00
03/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2183	2	2183	2	0.00
03/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	751	1	751	1	500.00
03/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1704	2	1704	2	500.00
03/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2025	2	2025	2	0.00
03/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4114	4	4114	4	0.00
03/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1499	2	1499	2	0.00
03/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2077	2	2077	2	0.00
03/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	765	1	765	1	500.00
03/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	947	1	947	1	500.00
03/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	481	1	481	1	7,750.00
03/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3721	3	3721	3	0.00
03/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1856	2	1856	2	0.00
03/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2433	2	2433	2	500.00
03/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2203	2	2203	2	0.00
03/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3757	3	3757	3	0.00
03/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	822	1	822	1	0.00
03/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1361	1	1361	1	500.00
03/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1900	2	1900	2	0.00
03/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3305	3	3305	3	0.00
03/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4649	4	4649	4	0.00
03/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1772	2	1772	2	500.00
03/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1878	2	1878	2	0.00
03/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	960	1	960	1	500.00
03/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1204	1	1204	1	15,500.00
03/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	510	0	510	0	500.00
03/08/2023	2032 On 01-February-24			Bond Future	11.28	87.3924	11.2825	87.3924	0.00
03/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6920	7	6920	7	0.00
03/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4391	5	4391	5	0.00
03/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1647	2	1647	2	1,200.00
03/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7302	8	7302	8	0.00

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03/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4360	5	4360	5	0.00
03/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6507	7	6507	7	0.00
03/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2336	3	2336	3	500.00
03/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1352	1	1352	1	500.00
03/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1685	2	1685	2	200.00
03/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	628	1	628	1	1,200.00
03/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4089	4	4089	4	0.00
03/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4330	5	4330	5	0.00
03/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1817	2	1817	2	0.00
03/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1938	2	1938	2	200.00
03/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6869	7	6869	7	0.00
03/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3243	3	3243	3	0.00
03/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1803	2	1803	2	0.00
03/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	869	1	869	1	500.00
03/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4140	4	4140	4	0.00
03/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	4081	4	4081	4	0.00
03/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1788	2	1788	2	0.00
03/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	1052	1	1052	1	200.00
03/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4676	4	4676	4	0.00
03/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	952	1	952	1	1,200.00
03/08/2023	2032 On 02-May-24			Bond Future	11.38	85.2007	11.3773	85.2007	0.00
03/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9283	10	9283	10	0.00
03/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2646	3	2646	3	500.00
03/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3253	3	3253	3	1,550.00
03/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1674	2	1674	2	500.00
03/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1608	2	1608	2	0.00
03/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1592	2	1592	2	0.00
03/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8739	9	8739	9	0.00
03/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7844	8	7844	8	0.00
03/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1776	2	1776	2	1,550.00
03/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2165	2	2165	2	1,000.00
03/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1325	1	1325	1	1,000.00
03/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1625	2	1625	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
03/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5473	5	5473	5	0.00
03/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6149	6	6149	6	0.00
03/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4574	4	4574	4	0.00
03/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5190	5	5190	5	0.00
03/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	998	1	998	1	500.00
03/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5537	5	5537	5	0.00
03/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5505	5	5505	5	0.00
03/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5377	5	5377	5	0.00
03/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3378	3	3378	3	0.00
03/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1241	1	1241	1	1,000.00
03/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3973	4	3973	4	0.00
03/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	860	1	860	1	1,550.00
03/08/2023	2032 On 01-August-24			Bond Future	11.48	87.1541	11.4750	87.1541	0.00
03/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2658	3	2658	3	0.00
03/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2637	3	2637	3	0.00
03/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2679	3	2679	3	0.00
03/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4147	4	4147	4	0.00
03/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4196	4	4196	4	0.00
03/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4171	4	4171	4	0.00
03/08/2023	2033 On 03-August-23			Bond Future	118.32	117.8268	118.3161	117.8268	0.00
03/08/2023	2033 On 02-November-23			Bond Future	119.52	119.0120	119.5195	119.0120	2,258.00
03/08/2023	2033 On 01-February-24			Bond Future	122.24	121.7197	122.2441	121.7197	6,141.00
03/08/2023	2033 On 02-May-24			Bond Future	123.58	123.0374	123.5755	123.0374	0.00
03/08/2023	2033 On 01-August-24			Bond Future	126.41	125.8865	126.4139	125.8865	0.00
03/08/2023	2037 On 03-August-23			Bond Future	12.10	76.9068	12.1000	76.9068	0.00
03/08/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2037 On 03-August-23	12.14	Call	Bond Future	215	1	215	1	0.00
03/08/2023	2037 On 03-August-23	12.12	Call	Bond Future	108	1	108	1	0.00
03/08/2023	2037 On 03-August-23	12.13	Call	Bond Future	161	1	161	1	0.00
03/08/2023	2037 On 03-August-23	12.13	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2037 On 03-August-23	12.12	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2037 On 03-August-23	12.14	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	2037 On 03-August-23	11.00	Put	Bond Future	6285	6	6285	6	0.00
03/08/2023	2037 On 03-August-23	10.30	Put	Bond Future	10684	10	10684	10	0.00
03/08/2023	2037 On 02-November-23			Bond Future	12.23	78.5910	12.2337	78.5910	65,753.00
03/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	862	1	862	1	0.00
03/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	846	1	846	1	0.00
03/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1788	2	1788	2	731.00
03/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3224	4	3224	4	731.00
03/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	877	1	877	1	0.00
03/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8418	9	8418	9	0.00
03/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	351	0	351	0	731.00
03/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4554	4	4554	4	0.00
03/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4595	4	4595	4	0.00
03/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1731	2	1731	2	0.00
03/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2932	3	2932	3	0.00
03/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4513	4	4513	4	0.00
03/08/2023	2037 On 01-February-24			Bond Future	12.34	76.1041	12.3417	76.1041	76,958.00
03/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8635	9	8635	9	0.00
03/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3191	3	3191	3	0.00
03/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3219	4	3219	4	0.00
03/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2607	3	2607	3	2,500.00
03/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5094	5	5094	5	0.00
03/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3247	4	3247	4	0.00
03/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3308	3	3308	3	0.00
03/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3934	4	3934	4	0.00
03/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2121	2	2121	2	2,500.00
03/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	992	1	992	1	2,500.00
03/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3332	3	3332	3	0.00
03/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3356	3	3356	3	0.00
03/08/2023	2037 On 02-May-24			Bond Future	12.46	77.8203	12.4565	77.8203	0.00
03/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1681	2	1681	2	0.00
03/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1697	2	1697	2	0.00
03/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1714	2	1714	2	0.00
03/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7218	7	7218	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7178	7	7178	7	0.00
03/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7138	7	7138	7	0.00
03/08/2023	2037 On 01-August-24			Bond Future	12.58	75.3482	12.5769	75.3482	0.00
03/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3263	4	3263	4	0.00
03/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3240	3	3240	3	0.00
03/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3217	3	3217	3	0.00
03/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5727	5	5727	5	0.00
03/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5697	5	5697	5	0.00
03/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5668	5	5668	5	0.00
03/08/2023	2038 On 03-August-23			Bond Future	127.48	127.4807	127.4752	127.4807	0.00
03/08/2023	2038 On 02-November-23			Bond Future	130.31	130.3043	130.3067	130.3043	4,602.00
03/08/2023	2038 On 01-February-24			Bond Future	131.27	131.2589	131.2672	131.2589	0.00
03/08/2023	2038 On 02-May-24			Bond Future	134.26	134.2500	134.2605	134.2500	0.00
03/08/2023	2038 On 01-August-24			Bond Future	135.29	135.2996	135.2852	135.2996	0.00
03/08/2023	2040 On 03-August-23			Bond Future	12.36	77.1923	12.3600	77.1923	0.00
03/08/2023	2040 On 03-August-23	12.21	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2040 On 03-August-23	12.22	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2040 On 03-August-23	12.23	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2040 On 03-August-23	12.23	Put	Bond Future	741	0	741	0	0.00
03/08/2023	2040 On 03-August-23	12.22	Put	Bond Future	799	0	799	0	0.00
03/08/2023	2040 On 03-August-23	12.21	Put	Bond Future	856	1	856	1	0.00
03/08/2023	2040 On 02-November-23			Bond Future	12.50	78.8828	12.4973	78.8828	36,771.00
03/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4073	4	4073	4	0.00
03/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1471	2	1471	2	875.00
03/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	608	1	608	1	0.00
03/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	892	1	892	1	128.00
03/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2821	3	2821	3	128.00
03/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6666	7	6666	7	0.00
03/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	493	1	493	1	875.00
03/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	583	1	583	1	0.00
03/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	595	1	595	1	0.00
03/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5963	6	5963	6	0.00
03/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6370	6	6370	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	714	1	714	1	128.00
03/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5863	5	5863	5	0.00
03/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3731	3	3731	3	0.00
03/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2254	2	2254	2	0.00
03/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4928	5	4928	5	0.00
03/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5913	5	5913	5	0.00
03/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1516	1	1516	1	875.00
03/08/2023	2040 On 01-February-24			Bond Future	12.61	76.1520	12.6092	76.1520	93,226.00
03/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2771	3	2771	3	0.00
03/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2718	3	2718	3	0.00
03/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2744	3	2744	3	0.00
03/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4240	4	4240	4	0.00
03/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4270	4	4270	4	0.00
03/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4210	4	4210	4	0.00
03/08/2023	2040 On 02-May-24			Bond Future	12.73	77.8692	12.7275	77.8692	0.00
03/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1616	2	1616	2	0.00
03/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1583	2	1583	2	0.00
03/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1600	2	1600	2	0.00
03/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7969	8	7969	8	0.00
03/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8058	8	8058	8	0.00
03/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8014	8	8014	8	0.00
03/08/2023	2040 On 01-August-24			Bond Future	12.85	75.1479	12.8513	75.1479	0.00
03/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3087	3	3087	3	0.00
03/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3110	3	3110	3	0.00
03/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3134	3	3134	3	0.00
03/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5919	6	5919	6	0.00
03/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5951	6	5951	6	0.00
03/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5983	6	5983	6	0.00
03/08/2023	2044 On 03-August-23			Bond Future	12.44	73.4761	12.4350	73.4761	0.00
03/08/2023	2044 On 03-August-23	11.75	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2044 On 03-August-23	12.17	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2044 On 03-August-23	12.50	Call	Bond Future	367	1	367	1	0.00
03/08/2023	2044 On 03-August-23	12.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	2044 On 03-August-23	12.15	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2044 On 03-August-23	12.16	Call	Bond Future	0	0	0	0	0.00
03/08/2023	2044 On 03-August-23	12.16	Put	Bond Future	1586	1	1586	1	0.00
03/08/2023	2044 On 03-August-23	12.15	Put	Bond Future	1645	1	1645	1	0.00
03/08/2023	2044 On 03-August-23	12.00	Put	Bond Future	2536	2	2536	2	0.00
03/08/2023	2044 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
03/08/2023	2044 On 03-August-23	12.17	Put	Bond Future	1527	1	1527	1	0.00
03/08/2023	2044 On 03-August-23	11.75	Put	Bond Future	4061	4	4061	4	0.00
03/08/2023	2044 On 02-November-23			Bond Future	12.57	75.0852	12.5691	75.0852	52,345.00
03/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	489	1	489	1	0.00
03/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	500	1	500	1	0.00
03/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	510	1	510	1	0.00
03/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6448	6	6448	6	0.00
03/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6501	6	6501	6	0.00
03/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6554	6	6554	6	0.00
03/08/2023	2044 On 01-February-24			Bond Future	12.68	72.3942	12.6776	72.3942	31,815.00
03/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2452	3	2452	3	0.00
03/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2476	3	2476	3	0.00
03/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2501	3	2501	3	0.00
03/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4679	4	4679	4	0.00
03/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4711	4	4711	4	0.00
03/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4744	4	4744	4	0.00
03/08/2023	2044 On 02-May-24			Bond Future	12.79	74.0266	12.7919	74.0266	0.00
03/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1612	2	1612	2	0.00
03/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1629	2	1629	2	0.00
03/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1646	2	1646	2	0.00
03/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8158	8	8158	8	0.00
03/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8203	8	8203	8	0.00
03/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8249	8	8249	8	0.00
03/08/2023	2044 On 01-August-24			Bond Future	12.91	71.3424	12.9113	71.3424	0.00
03/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3170	3	3170	3	0.00
03/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3123	3	3123	3	0.00
03/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3146	3	3146	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
03/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6577	6	6577	6	0.00
03/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6611	6	6611	6	0.00
03/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6543	6	6543	6	0.00
03/08/2023	2046 On 03-August-23			Bond Future	112.67	112.6785	112.6737	112.6785	0.00
03/08/2023	2046 On 02-November-23			Bond Future	113.09	113.0856	113.0875	113.0856	16,070.00
03/08/2023	2046 On 01-February-24			Bond Future	115.67	115.6585	115.6657	115.6585	0.00
03/08/2023	2046 On 02-May-24			Bond Future	116.16	116.1550	116.1641	116.1550	0.00
03/08/2023	2046 On 01-August-24			Bond Future	118.83	118.8443	118.8318	118.8443	0.00
03/08/2023	2050 On 03-August-23			Bond Future	112.37	112.2770	112.3693	112.2770	0.00
03/08/2023	2050 On 02-November-23			Bond Future	114.96	114.7640	114.9646	114.7640	14,011.00
03/08/2023	2050 On 01-February-24			Bond Future	115.35	115.1356	115.3461	115.1356	0.00
03/08/2023	2050 On 02-May-24			Bond Future	117.98	117.7592	117.9763	117.7592	0.00
03/08/2023	2050 On 01-August-24			Bond Future	118.39	118.1900	118.3901	118.1900	0.00
03/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	AL37 On 03-August-23			Index Future	885.26	886.6690	885.2580	886.6690	0.00
03/08/2023	AL37 On 02-November-23			Index Future	904.04	906.0870	904.0390	906.0870	0.00
03/08/2023	AL37 On 01-February-24			Index Future	924.43	926.4860	924.4320	926.4860	0.00
03/08/2023	AL37 On 02-May-24			Index Future	945.31	947.3920	945.3060	947.3920	0.00
03/08/2023	AL37 On 01-August-24			Index Future	966.82	969.1270	966.8190	969.1270	0.00
03/08/2023	AL7T On 03-August-23			Index Future	1010.99	1014.9340	1010.9850	1014.9340	0.00
03/08/2023	AL7T On 02-November-23			Index Future	1032.54	1037.1610	1032.5430	1037.1610	0.00
03/08/2023	AL7T On 01-February-24			Index Future	1055.84	1060.5100	1055.8350	1060.5100	0.00
03/08/2023	AL7T On 02-May-24			Index Future	1079.68	1084.4400	1079.6750	1084.4400	0.00
03/08/2023	AL7T On 01-August-24			Index Future	1104.25	1109.3200	1104.2460	1109.3200	0.00
03/08/2023	ALBI On 03-August-23			Index Future	881.72	884.9250	881.7150	884.9250	0.00
03/08/2023	ALBI On 02-November-23			Index Future	900.08	904.3050	900.0840	904.3050	106.00
03/08/2023	ALBI On 01-February-24			Index Future	920.39	924.6630	920.3880	924.6630	0.00
03/08/2023	ALBI On 02-May-24			Index Future	941.17	945.5280	941.1700	945.5280	0.00
03/08/2023	ALBI On 01-August-24			Index Future	962.59	967.2200	962.5890	967.2200	0.00
03/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C007 On 31-January-37			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
03/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2023	ES33 On 03-August-23			Bond Future	12.56	74.7449	12.5600	74.7449	0.00
03/08/2023	ES33 On 02-November-23			Bond Future	12.73	72.6021	12.7260	72.6021	0.00
03/08/2023	ES33 On 01-February-24			Bond Future	12.87	74.2540	12.8684	74.2540	0.00
03/08/2023	ES33 On 02-May-24			Bond Future	13.02	72.1458	13.0151	72.1458	0.00
03/08/2023	ES33 On 01-August-24			Bond Future	13.17	73.8154	13.1659	73.8154	0.00
03/08/2023	ES42 On 03-August-23			Bond Future	13.04	71.2411	13.0400	71.2411	0.00
03/08/2023	ES42 On 02-November-23			Bond Future	13.20	68.5556	13.2007	68.5556	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
03/08/2023	ES42 On 01-February-24			Bond Future	13.33	70.1155	13.3311	70.1155	0.00
03/08/2023	ES42 On 02-May-24			Bond Future	13.47	67.4502	13.4701	67.4502	0.00
03/08/2023	ES42 On 01-August-24			Bond Future	13.61	69.0104	13.6099	69.0104	0.00
03/08/2023	GOVI On 03-August-23			GOVI	869.05	872.2250	869.0490	872.2250	0.00
03/08/2023	GOVI On 03-August-23	837.23	Call	GOVI	318190	35	318190	35	0.00
03/08/2023	GOVI On 03-August-23	837.22	Call	GOVI	318290	35	318290	35	0.00
03/08/2023	GOVI On 03-August-23	837.21	Call	GOVI	318390	35	318390	35	0.00
03/08/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-November-23			GOVI	887.18	891.3270	887.1790	891.3270	824.00
03/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	13790	6	13790	6	0.00
03/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	13690	6	13690	6	0.00
03/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	13590	6	13590	6	0.00
03/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 01-February-24			GOVI	907.19	911.3930	907.1920	911.3930	0.00
03/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	272120	31	272120	31	0.00
03/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	272020	31	272020	31	0.00
03/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	271920	31	271920	31	0.00
03/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-May-24			GOVI	927.68	931.9580	927.6760	931.9580	0.00
03/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	232940	19	232940	19	0.00
03/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	233040	19	233040	19	0.00
03/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	233140	19	233140	19	0.00
03/08/2023	GOVI On 01-August-24			GOVI	948.79	953.3390	948.7870	953.3390	0.00
03/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	54170	10	54170	10	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
03/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	54070	10	54070	10	0.00
03/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	53970	10	53970	10	0.00
03/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2023	IGOV On 03-August-23			Index Future	329.01	328.9530	329.0060	328.9530	0.00
03/08/2023	IGOV On 02-November-23			Index Future	336.47	336.2390	336.4660	336.2390	515.00
03/08/2023	IGOV On 01-February-24			Index Future	344.14	343.8890	344.1360	343.8890	0.00
03/08/2023	IGOV On 02-May-24			Index Future	351.99	351.7270	351.9850	351.7270	0.00
03/08/2023	IGOV On 01-August-24			Index Future	360.07	359.8730	360.0710	359.8730	0.00
03/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
03/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.48	91.5400	8.4750	91.5400	0.00
03/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.53	91.5000	8.5250	91.5000	0.00
03/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.53	91.4900	8.5300	91.4900	0.00
03/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.55	91.4850	8.5450	91.4850	0.00
03/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.54	91.4950	8.5400	91.4950	0.00
03/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.47	91.5650	8.4700	91.5650	0.00
03/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6900	8.3550	91.6900	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
03/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.29	91.7750	8.2850	91.7750	0.00
03/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.12	91.9500	8.1200	91.9500	0.00
03/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.07	92.0100	8.0650	92.0100	0.00
03/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.01	92.0550	8.0100	92.0550	0.00
03/08/2023	R035 On 03-August-23			Bond Future	11.75	86.3103	11.7450	86.3103	0.00
03/08/2023	R035 On 03-August-23	11.75	Call	Bond Future	27	0	27	0	0.00
03/08/2023	R035 On 03-August-23	11.99	Call	Bond Future	1315	2	1315	2	0.00
03/08/2023	R035 On 03-August-23	11.98	Call	Bond Future	1262	2	1262	2	0.00
03/08/2023	R035 On 03-August-23	12.00	Call	Bond Future	1368	2	1368	2	0.00
03/08/2023	R035 On 03-August-23	12.50	Call	Bond Future	3958	4	3958	4	0.00
03/08/2023	R035 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R035 On 03-August-23	11.98	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R035 On 03-August-23	11.99	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R035 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R035 On 03-August-23	11.75	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R035 On 02-November-23			Bond Future	11.86	83.6904	11.8637	83.6904	168,407.00
03/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1294	1	1294	1	0.00
03/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2021	2	2021	2	731.00
03/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	253	0	253	0	400.00
03/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3537	4	3537	4	731.00
03/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5794	6	5794	6	0.00
03/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8809	9	8809	9	0.00
03/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1274	1	1274	1	0.00
03/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	755	1	755	1	400.00
03/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1254	1	1254	1	0.00
03/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3722	3	3722	3	0.00
03/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3686	3	3686	3	0.00
03/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	302	0	302	0	731.00
03/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	771	1	771	1	400.00
03/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1567	1	1567	1	0.00
03/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4855	5	4855	5	0.00
03/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	7274	7	7274	7	0.00
03/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2683	2	2683	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
03/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3651	3	3651	3	0.00
03/08/2023	R035 On 01-February-24			Bond Future	11.97	85.5746	11.9721	85.5746	0.00
03/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3875	4	3875	4	0.00
03/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1277	1	1277	1	400.00
03/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3814	4	3814	4	0.00
03/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8289	9	8289	9	0.00
03/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3845	4	3845	4	0.00
03/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	640	1	640	1	400.00
03/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	8161	8	8161	8	0.00
03/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2717	3	2717	3	0.00
03/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5909	6	5909	6	0.00
03/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2737	3	2737	3	0.00
03/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	1007	1	1007	1	400.00
03/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2696	3	2696	3	0.00
03/08/2023	R035 On 02-May-24			Bond Future	12.08	82.9911	12.0769	82.9911	0.00
03/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1878	2	1878	2	0.00
03/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1861	2	1861	2	0.00
03/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1843	2	1843	2	0.00
03/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6583	6	6583	6	0.00
03/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6545	6	6545	6	0.00
03/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6507	6	6507	6	0.00
03/08/2023	R035 On 01-August-24			Bond Future	12.18	84.8939	12.1833	84.8939	0.00
03/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3232	3	3232	3	0.00
03/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3256	3	3256	3	0.00
03/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3280	3	3280	3	0.00
03/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5250	5	5250	5	0.00
03/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5221	5	5221	5	0.00
03/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5193	5	5193	5	0.00
03/08/2023	R053 On 03-August-23			Bond Future	12.33	98.9437	12.3300	98.9437	0.00
03/08/2023	R053 On 03-August-23	12.70	Call	Bond Future	2693	3	2693	3	0.00
03/08/2023	R053 On 03-August-23	12.71	Call	Bond Future	2763	3	2763	3	0.00
03/08/2023	R053 On 03-August-23	12.72	Call	Bond Future	2834	3	2834	3	0.00
03/08/2023	R053 On 03-August-23	12.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	R053 On 03-August-23	12.71	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R053 On 03-August-23	12.70	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R053 On 02-November-23			Bond Future	12.47	95.2448	12.4732	95.2448	5,189.00
03/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4916	5	4916	5	0.00
03/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4826	5	4826	5	0.00
03/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4871	5	4871	5	0.00
03/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2397	2	2397	2	0.00
03/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2422	2	2422	2	0.00
03/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2372	2	2372	2	0.00
03/08/2023	R053 On 01-February-24			Bond Future	12.58	97.3893	12.5773	97.3893	0.00
03/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6253	7	6253	7	0.00
03/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6168	7	6168	7	0.00
03/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6211	7	6211	7	0.00
03/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3708	3	3708	3	0.00
03/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3760	4	3760	4	0.00
03/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3734	3	3734	3	0.00
03/08/2023	R053 On 02-May-24			Bond Future	12.69	93.7200	12.6860	93.7200	0.00
03/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7142	8	7142	8	0.00
03/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7182	8	7182	8	0.00
03/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7223	8	7223	8	0.00
03/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4831	5	4831	5	0.00
03/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4804	5	4804	5	0.00
03/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4778	5	4778	5	0.00
03/08/2023	R053 On 01-August-24			Bond Future	12.80	95.8682	12.7963	95.8682	0.00
03/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7779	8	7779	8	0.00
03/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7700	8	7700	8	0.00
03/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7739	8	7739	8	0.00
03/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5401	5	5401	5	0.00
03/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5428	5	5428	5	0.00
03/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5374	5	5374	5	0.00
03/08/2023	R186 On 03-August-23			Bond Future	9.10	105.3822	9.1000	105.3822	0.00
03/08/2023	R186 On 03-August-23	9.73	Call	Bond Future	1819	2	1819	2	0.00
03/08/2023	R186 On 03-August-23	9.75	Call	Bond Future	1876	2	1876	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
03/08/2023	R186 On 03-August-23	9.74	Call	Bond Future	1848	2	1848	2	0.00
03/08/2023	R186 On 03-August-23	9.74	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R186 On 03-August-23	9.73	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R186 On 03-August-23	9.75	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R186 On 02-November-23			Bond Future	9.16	107.6901	9.1596	107.6901	147,201.00
03/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3502	4	3502	4	0.00
03/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1313	1	1313	1	0.00
03/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1330	1	1330	1	0.00
03/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1347	1	1347	1	0.00
03/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	953	1	953	1	1,715.00
03/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	694	1	694	1	0.00
03/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	704	1	704	1	0.00
03/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	714	1	714	1	0.00
03/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	140	0	140	0	1,715.00
03/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	979	1	979	1	0.00
03/08/2023	R186 On 01-February-24			Bond Future	9.16	104.8036	9.1580	104.8036	0.00
03/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1869	2	1869	2	0.00
03/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1836	2	1836	2	0.00
03/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1852	2	1852	2	0.00
03/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	958	1	958	1	0.00
03/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	975	1	975	1	0.00
03/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	966	1	966	1	0.00
03/08/2023	R186 On 02-May-24			Bond Future	9.16	107.1675	9.1555	107.1675	0.00
03/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	364	0	364	0	0.00
03/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2334	2	2334	2	2,030.00
03/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	358	0	358	0	0.00
03/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3484	4	3484	4	0.00
03/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	369	0	369	0	0.00
03/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	3086	3	3086	3	0.00
03/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	1005	1	1005	1	0.00
03/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	633	1	633	1	2,030.00
03/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	3123	3	3123	3	0.00
03/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	3104	3	3104	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
03/08/2023	R186 On 01-August-24			Bond Future	9.14	104.3136	9.1446	104.3136	0.00
03/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1042	1	1042	1	0.00
03/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1021	1	1021	1	0.00
03/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1031	1	1031	1	0.00
03/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1995	2	1995	2	0.00
03/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	2018	2	2018	2	0.00
03/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	2006	2	2006	2	0.00
03/08/2023	R197 On 03-August-23			Bond Future	334.58	334.5969	334.5762	334.5969	0.00
03/08/2023	R197 On 02-November-23			Bond Future	342.01	342.0079	342.0078	342.0079	0.00
03/08/2023	R202 On 03-August-23			Bond Future	252.20	252.8731	252.2018	252.8731	0.00
03/08/2023	R202 On 02-November-23			Bond Future	258.46	258.4739	258.4555	258.4739	4,746.00
03/08/2023	R202 On 01-February-24			Bond Future	259.40	259.4025	259.3950	259.4025	460.00
03/08/2023	R202 On 02-May-24			Bond Future	265.31	265.3138	265.3100	265.3138	0.00
03/08/2023	R202 On 01-August-24			Bond Future	266.33	266.3800	266.3269	266.3800	0.00
03/08/2023	R209 On 03-August-23			Bond Future	11.81	66.4841	11.8100	66.4841	0.00
03/08/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	11.95	Call	Bond Future	660	1	660	1	0.00
03/08/2023	R209 On 03-August-23	11.25	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	12.00	Call	Bond Future	894	1	894	1	0.00
03/08/2023	R209 On 03-August-23	11.93	Call	Bond Future	566	1	566	1	0.00
03/08/2023	R209 On 03-August-23	11.94	Call	Bond Future	613	1	613	1	0.00
03/08/2023	R209 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	11.25	Put	Bond Future	2739	2	2739	2	0.00
03/08/2023	R209 On 03-August-23	11.95	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	10.00	Put	Bond Future	9467	9	9467	9	0.00
03/08/2023	R209 On 03-August-23	11.93	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	11.94	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R209 On 03-August-23	10.75	Put	Bond Future	5324	5	5324	5	0.00
03/08/2023	R209 On 03-August-23	10.70	Put	Bond Future	5590	5	5590	5	0.00
03/08/2023	R209 On 02-November-23			Bond Future	11.93	64.7866	11.9321	64.7866	32,847.00
03/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	851	1	851	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
03/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	836	1	836	1	0.00
03/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	822	1	822	1	0.00
03/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3723	3	3723	3	0.00
03/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3688	3	3688	3	0.00
03/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3654	3	3654	3	0.00
03/08/2023	R209 On 01-February-24			Bond Future	12.02	66.2452	12.0248	66.2452	1,690.00
03/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3087	3	3087	3	0.00
03/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3062	3	3062	3	0.00
03/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3113	3	3113	3	0.00
03/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2585	2	2585	2	0.00
03/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2605	2	2605	2	0.00
03/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2625	2	2625	2	0.00
03/08/2023	R209 On 02-May-24			Bond Future	12.12	64.5857	12.1222	64.5857	0.00
03/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1558	2	1558	2	0.00
03/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1543	2	1543	2	0.00
03/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1528	2	1528	2	0.00
03/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6068	6	6068	6	0.00
03/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6033	6	6033	6	0.00
03/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5998	6	5998	6	0.00
03/08/2023	R209 On 01-August-24			Bond Future	12.22	66.0665	12.2213	66.0665	0.00
03/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2864	3	2864	3	0.00
03/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2843	3	2843	3	0.00
03/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2885	3	2885	3	0.00
03/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4813	5	4813	5	0.00
03/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4839	5	4839	5	0.00
03/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4865	5	4865	5	0.00
03/08/2023	R210 On 03-August-23			Bond Future	225.25	225.2583	225.2453	225.2583	0.00
03/08/2023	R210 On 02-November-23			Bond Future	227.08	227.0812	227.0821	227.0812	70.00
03/08/2023	R210 On 01-February-24			Bond Future	232.26	232.2478	232.2588	232.2478	300.00
03/08/2023	R210 On 02-May-24			Bond Future	234.31	234.2979	234.3126	234.2979	0.00
03/08/2023	R210 On 01-August-24			Bond Future	239.69	239.7229	239.6942	239.7229	0.00
03/08/2023	R213 On 03-August-23			Bond Future	10.86	83.8108	10.8550	83.8108	0.00
03/08/2023	R213 On 03-August-23	11.61	Call	Bond Future	3248	4	3248	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
03/08/2023	R213 On 03-August-23	11.62	Call	Bond Future	3290	4	3290	4	0.00
03/08/2023	R213 On 03-August-23	11.63	Call	Bond Future	3332	4	3332	4	0.00
03/08/2023	R213 On 03-August-23	11.62	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R213 On 03-August-23	11.63	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R213 On 03-August-23	11.61	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R213 On 02-November-23			Bond Future	10.96	82.0890	10.9563	82.0890	33,014.00
03/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3020	3	3020	3	731.00
03/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2145	2	2145	2	0.00
03/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7259	8	7259	8	0.00
03/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2120	2	2120	2	0.00
03/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2171	2	2171	2	0.00
03/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1716	2	1716	2	731.00
03/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1786	2	1786	2	0.00
03/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1426	1	1426	1	0.00
03/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1461	1	1461	1	0.00
03/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	172	0	172	0	731.00
03/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1444	1	1444	1	0.00
03/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	970	1	970	1	0.00
03/08/2023	R213 On 01-February-24			Bond Future	11.05	83.9372	11.0459	83.9372	0.00
03/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4209	4	4209	4	0.00
03/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4153	4	4153	4	0.00
03/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4181	4	4181	4	0.00
03/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1451	1	1451	1	0.00
03/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1463	1	1463	1	0.00
03/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1440	1	1440	1	0.00
03/08/2023	R213 On 02-May-24			Bond Future	11.13	82.2705	11.1322	82.2705	0.00
03/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1379	2	1379	2	0.00
03/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1394	2	1394	2	0.00
03/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1408	2	1408	2	0.00
03/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4908	5	4908	5	0.00
03/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4937	5	4937	5	0.00
03/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4966	5	4966	5	0.00
03/08/2023	R213 On 01-August-24			Bond Future	11.22	84.1570	11.2195	84.1570	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
03/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2429	3	2429	3	0.00
03/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2391	3	2391	3	0.00
03/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2410	3	2410	3	0.00
03/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3819	4	3819	4	0.00
03/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3841	4	3841	4	0.00
03/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3798	4	3798	4	0.00
03/08/2023	R214 On 03-August-23			Bond Future	12.19	62.3535	12.1900	62.3535	0.00
03/08/2023	R214 On 03-August-23	12.16	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R214 On 03-August-23	12.14	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R214 On 03-August-23	12.15	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R214 On 03-August-23	12.15	Put	Bond Future	192	0	192	0	0.00
03/08/2023	R214 On 03-August-23	12.14	Put	Bond Future	241	0	241	0	0.00
03/08/2023	R214 On 03-August-23	12.16	Put	Bond Future	144	0	144	0	0.00
03/08/2023	R214 On 02-November-23			Bond Future	12.32	60.4159	12.3172	60.4159	20,601.00
03/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	537	1	537	1	0.00
03/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	559	1	559	1	0.00
03/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	548	1	548	1	0.00
03/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4821	4	4821	4	0.00
03/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4862	4	4862	4	0.00
03/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4779	4	4779	4	0.00
03/08/2023	R214 On 01-February-24			Bond Future	12.42	61.7761	12.4188	61.7761	0.00
03/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2294	3	2294	3	0.00
03/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2317	3	2317	3	0.00
03/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2339	3	2339	3	0.00
03/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3564	3	3564	3	0.00
03/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3590	3	3590	3	0.00
03/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3615	3	3615	3	0.00
03/08/2023	R214 On 02-May-24			Bond Future	12.52	59.8637	12.5165	59.8637	0.00
03/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1452	2	1452	2	0.00
03/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1423	2	1423	2	0.00
03/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1437	2	1437	2	0.00
03/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6578	6	6578	6	0.00
03/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6616	6	6616	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6540	6	6540	6	0.00
03/08/2023	R214 On 01-August-24			Bond Future	12.61	61.2363	12.6149	61.2363	0.00
03/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2800	3	2800	3	0.00
03/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2821	3	2821	3	0.00
03/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2841	3	2841	3	0.00
03/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4871	5	4871	5	0.00
03/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4898	5	4898	5	0.00
03/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4925	5	4925	5	0.00
03/08/2023	R248 On 03-August-23			Bond Future	12.35	76.5999	12.3450	76.5999	0.00
03/08/2023	R248 On 03-August-23	12.09	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R248 On 03-August-23	13.20	Call	Bond Future	4668	5	4668	5	0.00
03/08/2023	R248 On 03-August-23	12.10	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R248 On 03-August-23	12.30	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R248 On 03-August-23	11.80	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R248 On 03-August-23	12.11	Call	Bond Future	0	0	0	0	0.00
03/08/2023	R248 On 03-August-23	12.11	Put	Bond Future	1385	1	1385	1	0.00
03/08/2023	R248 On 03-August-23	11.80	Put	Bond Future	3285	3	3285	3	0.00
03/08/2023	R248 On 03-August-23	12.30	Put	Bond Future	262	0	262	0	0.00
03/08/2023	R248 On 03-August-23	12.10	Put	Bond Future	1445	1	1445	1	0.00
03/08/2023	R248 On 03-August-23	13.20	Put	Bond Future	0	0	0	0	0.00
03/08/2023	R248 On 03-August-23	12.09	Put	Bond Future	1505	1	1505	1	0.00
03/08/2023	R248 On 02-November-23			Bond Future	12.47	73.8308	12.4734	73.8308	232,496.00
03/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	980	1	980	1	207.00
03/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	537	1	537	1	0.00
03/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2688	3	2688	3	207.00
03/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6717	7	6717	7	0.00
03/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	515	1	515	1	0.00
03/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	526	1	526	1	0.00
03/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6545	6	6545	6	0.00
03/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	783	1	783	1	207.00
03/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	5001	5	5001	5	0.00
03/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2536	2	2536	2	0.00
03/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6654	6	6654	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6599	6	6599	6	0.00
03/08/2023	R248 On 01-February-24			Bond Future	12.58	75.4930	12.5815	75.4930	0.00
03/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2472	3	2472	3	0.00
03/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2838	0	2838	0	1,000.00
03/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6271	0	6271	0	0.00
03/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1128	0	1128	0	1,000.00
03/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2422	3	2422	3	0.00
03/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2447	3	2447	3	0.00
03/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4939	5	4939	5	0.00
03/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4974	5	4974	5	0.00
03/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7676	0	7676	0	0.00
03/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4447	0	4447	0	0.00
03/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	2087	0	2087	0	1,000.00
03/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4905	5	4905	5	0.00
03/08/2023	R248 On 02-May-24			Bond Future	12.69	72.7456	12.6857	72.7456	0.00
03/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1593	2	1593	2	0.00
03/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1560	2	1560	2	0.00
03/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1576	2	1576	2	0.00
03/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8848	8	8848	8	0.00
03/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8946	9	8946	9	0.00
03/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8897	9	8897	9	0.00
03/08/2023	R248 On 01-August-24			Bond Future	12.79	74.4135	12.7909	74.4135	13,000.00
03/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3618	4	3618	4	0.00
03/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3567	4	3567	4	0.00
03/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3593	4	3593	4	0.00
03/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6297	6	6297	6	0.00
03/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6330	6	6330	6	0.00
03/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6264	6	6264	6	0.00