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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
07/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	2025 On 03-August-23			Bond Future	169.37	169.3746	169.3746	169.3746	0.00
07/08/2023	2025 On 02-November-23			Bond Future	173.10	173.0862	173.1000	173.0862	5,566.00
07/08/2023	2025 On 01-February-24			Bond Future	175.26	175.2489	175.2635	175.2489	214.00
07/08/2023	2025 On 02-May-24			Bond Future	179.26	179.2407	179.2558	179.2407	0.00
07/08/2023	2025 On 01-August-24			Bond Future	181.55	181.5338	181.5502	181.5338	0.00
07/08/2023	2025 On 07-November-24			Bond Future	185.76	185.7404	185.7582	185.7404	0.00
07/08/2023	2029 On 03-August-23			Bond Future	123.66	123.6596	123.6596	123.6596	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
07/08/2023	2029 On 02-November-23			Bond Future	125.05	125.0586	125.0508	125.0586	1,287.00
07/08/2023	2029 On 01-February-24			Bond Future	127.90	127.9121	127.9040	127.9121	728.00
07/08/2023	2029 On 02-May-24			Bond Future	129.46	129.4645	129.4566	129.4645	0.00
07/08/2023	2029 On 01-August-24			Bond Future	132.43	132.4425	132.4346	132.4425	0.00
07/08/2023	2029 On 07-November-24			Bond Future	134.11	134.1186	134.1111	134.1186	0.00
07/08/2023	2030 On 03-August-23			Bond Future	10.44	88.9080	10.4350	88.9080	0.00
07/08/2023	2030 On 02-November-23			Bond Future	10.28	91.5479	10.2765	91.5479	89,238.00
07/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	888	1	888	1	500.00
07/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5502	5	5502	5	0.00
07/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8026	8	8026	8	0.00
07/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3011	3	3011	3	0.00
07/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2437	2	2437	2	500.00
07/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3959	4	3959	4	500.00
07/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	507	0	507	0	800.00
07/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1178	1	1178	1	800.00
07/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5011	5	5011	5	0.00
07/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2981	3	2981	3	0.00
07/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1849	2	1849	2	500.00
07/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2951	3	2951	3	0.00
07/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	774	1	774	1	0.00
07/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	763	1	763	1	0.00
07/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	300	0	300	0	500.00
07/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	79	0	79	0	500.00
07/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2056	2	2056	2	0.00
07/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3554	4	3554	4	0.00
07/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	483	1	483	1	0.00
07/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1371	2	1371	2	0.00
07/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1001	1	1001	1	0.00
07/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	752	1	752	1	0.00
07/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	241	0	241	0	800.00
07/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2539	3	2539	3	0.00
07/08/2023	2030 On 01-February-24			Bond Future	10.33	89.6090	10.3330	89.6090	0.00
07/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7327	7	7327	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
07/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6189	6	6189	6	0.00
07/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6543	6	6543	6	0.00
07/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4936	5	4936	5	0.00
07/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4967	5	4967	5	0.00
07/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2362	2	2362	2	500.00
07/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4815	5	4815	5	0.00
07/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1717	2	1717	2	400.00
07/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	981	1	981	1	400.00
07/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1417	1	1417	1	500.00
07/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6511	6	6511	6	0.00
07/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4997	5	4997	5	0.00
07/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1885	2	1885	2	200.00
07/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1479	1	1479	1	1,360.00
07/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3908	4	3908	4	0.00
07/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1592	1	1592	1	500.00
07/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2969	3	2969	3	0.00
07/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3149	3	3149	3	0.00
07/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2597	3	2597	3	0.00
07/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4175	4	4175	4	0.00
07/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3254	3	3254	3	0.00
07/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	873	1	873	1	0.00
07/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	558	1	558	1	500.00
07/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	553	1	553	1	500.00
07/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	442	0	442	0	400.00
07/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2802	3	2802	3	0.00
07/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	923	1	923	1	1,360.00
07/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2129	2	2129	2	0.00
07/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1227	1	1227	1	700.00
07/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	881	1	881	1	0.00
07/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	889	1	889	1	0.00
07/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	613	1	613	1	200.00
07/08/2023	2030 On 02-May-24			Bond Future	10.40	91.6287	10.4001	91.6287	0.00
07/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6718	6	6718	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
07/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2155	2	2155	2	1,000.00
07/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10448	10	10448	10	0.00
07/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4358	4	4358	4	500.00
07/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1609	2	1609	2	0.00
07/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8070	8	8070	8	0.00
07/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3109	3	3109	3	500.00
07/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3585	3	3585	3	1,080.00
07/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1594	1	1594	1	0.00
07/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1382	1	1382	1	1,000.00
07/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1579	1	1579	1	0.00
07/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3958	4	3958	4	0.00
07/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4378	5	4378	5	0.00
07/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3932	4	3932	4	0.00
07/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1939	2	1939	2	0.00
07/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1558	2	1558	2	0.00
07/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2242	2	2242	2	0.00
07/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	627	1	627	1	1,080.00
07/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3906	4	3906	4	0.00
07/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	321	0	321	0	500.00
07/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3114	3	3114	3	0.00
07/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	861	1	861	1	1,000.00
07/08/2023	2030 On 01-August-24			Bond Future	10.47	89.7097	10.4688	89.7097	0.00
07/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2733	3	2733	3	0.00
07/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2693	3	2693	3	0.00
07/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2713	3	2713	3	0.00
07/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3054	3	3054	3	0.00
07/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3073	3	3073	3	0.00
07/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3036	3	3036	3	0.00
07/08/2023	2030 On 07-November-24			Bond Future	10.58	91.7590	10.5833	91.7590	0.00
07/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3435	3	3435	3	0.00
07/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3455	3	3455	3	0.00
07/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3477	3	3477	3	0.00
07/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2829	3	2829	3	0.00

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07/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2845	3	2845	3	0.00
07/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2860	3	2860	3	0.00
07/08/2023	2032 On 03-August-23			Bond Future	11.09	87.3717	11.0900	87.3717	0.00
07/08/2023	2032 On 02-November-23			Bond Future	11.00	85.8400	11.0032	85.8400	198,423.00
07/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	948	1	948	1	500.00
07/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4310	4	4310	4	0.00
07/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6146	6	6146	6	0.00
07/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2617	3	2617	3	0.00
07/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3323	3	3323	3	0.00
07/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3666	4	3666	4	0.00
07/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2437	2	2437	2	0.00
07/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2466	2	2466	2	0.00
07/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	2069	2	2069	2	500.00
07/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1180	1	1180	1	500.00
07/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1831	2	1831	2	0.00
07/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	615	1	615	1	7,750.00
07/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	965	1	965	1	500.00
07/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4756	5	4756	5	0.00
07/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2496	2	2496	2	0.00
07/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1357	1	1357	1	0.00
07/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	545	1	545	1	0.00
07/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	956	1	956	1	500.00
07/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3002	3	3002	3	0.00
07/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3035	3	3035	3	0.00
07/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1847	2	1847	2	500.00
07/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1649	2	1649	2	0.00
07/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1375	1	1375	1	0.00
07/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2619	3	2619	3	0.00
07/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1393	1	1393	1	0.00
07/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	833	1	833	1	15,500.00
07/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1287	1	1287	1	500.00
07/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	322	0	322	0	500.00
07/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	647	1	647	1	500.00

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07/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3864	4	3864	4	0.00
07/08/2023	2032 On 01-February-24			Bond Future	11.08	87.7783	11.0828	87.7783	0.00
07/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7626	8	7626	8	0.00
07/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4948	5	4948	5	0.00
07/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1947	2	1947	2	1,200.00
07/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7193	7	7193	7	0.00
07/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	8025	8	8025	8	0.00
07/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4883	5	4883	5	0.00
07/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4915	5	4915	5	0.00
07/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1989	2	1989	2	200.00
07/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2710	3	2710	3	500.00
07/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4623	5	4623	5	0.00
07/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1620	2	1620	2	500.00
07/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	813	1	813	1	1,200.00
07/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6113	6	6113	6	0.00
07/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1530	2	1530	2	200.00
07/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2676	3	2676	3	0.00
07/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1416	1	1416	1	0.00
07/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1429	1	1429	1	0.00
07/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	651	1	651	1	500.00
07/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3498	4	3498	4	0.00
07/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1404	1	1404	1	0.00
07/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3443	4	3443	4	0.00
07/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4003	4	4003	4	0.00
07/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	717	1	717	1	1,200.00
07/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	797	1	797	1	200.00
07/08/2023	2032 On 02-May-24			Bond Future	11.17	85.5942	11.1688	85.5942	0.00
07/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10079	10	10079	10	0.00
07/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2977	3	2977	3	500.00
07/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3630	4	3630	4	1,550.00
07/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1942	2	1942	2	500.00
07/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1871	2	1871	2	0.00
07/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1853	2	1853	2	0.00

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07/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8512	8	8512	8	0.00
07/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9484	9	9484	9	0.00
07/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2466	2	2466	2	1,000.00
07/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1888	2	1888	2	0.00
07/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1580	2	1580	2	1,000.00
07/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	2052	2	2052	2	1,550.00
07/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4505	5	4505	5	0.00
07/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5444	6	5444	6	0.00
07/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4776	5	4776	5	0.00
07/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3915	4	3915	4	0.00
07/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	782	1	782	1	500.00
07/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4838	5	4838	5	0.00
07/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4806	5	4806	5	0.00
07/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4684	5	4684	5	0.00
07/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2794	3	2794	3	0.00
07/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3343	3	3343	3	0.00
07/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	695	1	695	1	1,550.00
07/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	948	1	948	1	1,000.00
07/08/2023	2032 On 01-August-24			Bond Future	11.26	87.5430	11.2560	87.5430	0.00
07/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	3038	3	3038	3	0.00
07/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3062	3	3062	3	0.00
07/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3085	3	3085	3	0.00
07/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3567	4	3567	4	0.00
07/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3589	4	3589	4	0.00
07/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3612	4	3612	4	0.00
07/08/2023	2032 On 07-November-24			Bond Future	11.39	85.3776	11.3913	85.3776	0.00
07/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	4044	4	4044	4	0.00
07/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3995	4	3995	4	0.00
07/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	4020	4	4020	4	0.00
07/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3650	4	3650	4	0.00
07/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3630	4	3630	4	0.00
07/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3611	4	3611	4	0.00
07/08/2023	2033 On 03-August-23			Bond Future	118.32	118.3161	118.3161	118.3161	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
07/08/2023	2033 On 02-November-23			Bond Future	119.60	119.3014	119.5988	119.3014	2,258.00
07/08/2023	2033 On 01-February-24			Bond Future	122.33	122.0234	122.3275	122.0234	6,141.00
07/08/2023	2033 On 02-May-24			Bond Future	123.66	123.3466	123.6581	123.3466	0.00
07/08/2023	2033 On 01-August-24			Bond Future	126.50	126.1840	126.5027	126.1840	0.00
07/08/2023	2033 On 07-November-24			Bond Future	127.94	127.6170	127.9440	127.6170	0.00
07/08/2023	2037 On 03-August-23			Bond Future	12.10	76.5347	12.1000	76.5347	0.00
07/08/2023	2037 On 02-November-23			Bond Future	12.11	78.8081	12.1111	78.8081	63,900.00
07/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	910	1	910	1	0.00
07/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	927	1	927	1	0.00
07/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1935	2	1935	2	731.00
07/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8951	9	8951	9	0.00
07/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	944	1	944	1	0.00
07/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3493	4	3493	4	731.00
07/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1347	1	1347	1	0.00
07/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	231	0	231	0	731.00
07/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4006	4	4006	4	0.00
07/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3966	4	3966	4	0.00
07/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2426	2	2426	2	0.00
07/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3927	4	3927	4	0.00
07/08/2023	2037 On 01-February-24			Bond Future	12.21	76.3312	12.2139	76.3312	76,958.00
07/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9091	9	9091	9	0.00
07/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2757	3	2757	3	2,500.00
07/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3378	3	3378	3	0.00
07/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3408	3	3408	3	0.00
07/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3438	4	3438	4	0.00
07/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5393	5	5393	5	0.00
07/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1750	2	1750	2	2,500.00
07/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	779	1	779	1	2,500.00
07/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3415	3	3415	3	0.00
07/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2829	3	2829	3	0.00
07/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2852	3	2852	3	0.00
07/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2874	3	2874	3	0.00
07/08/2023	2037 On 02-May-24			Bond Future	12.32	78.0514	12.3242	78.0514	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
07/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1741	2	1741	2	0.00
07/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1756	2	1756	2	0.00
07/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1772	2	1772	2	0.00
07/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6555	7	6555	7	0.00
07/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6596	7	6596	7	0.00
07/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6514	6	6514	6	0.00
07/08/2023	2037 On 01-August-24			Bond Future	12.44	75.5725	12.4386	75.5725	0.00
07/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3264	3	3264	3	0.00
07/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3216	3	3216	3	0.00
07/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3240	3	3240	3	0.00
07/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4997	5	4997	5	0.00
07/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5025	5	5025	5	0.00
07/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4968	5	4968	5	0.00
07/08/2023	2037 On 07-November-24			Bond Future	12.59	77.2963	12.5861	77.2963	0.00
07/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4395	4	4395	4	0.00
07/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4422	4	4422	4	0.00
07/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4448	5	4448	5	0.00
07/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4429	4	4429	4	0.00
07/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4452	4	4452	4	0.00
07/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4475	4	4475	4	0.00
07/08/2023	2038 On 03-August-23			Bond Future	127.48	127.4752	127.4752	127.4752	0.00
07/08/2023	2038 On 02-November-23			Bond Future	130.13	130.1389	130.1326	130.1389	4,602.00
07/08/2023	2038 On 01-February-24			Bond Future	131.09	131.0983	131.0925	131.0983	0.00
07/08/2023	2038 On 02-May-24			Bond Future	134.08	134.0842	134.0785	134.0842	0.00
07/08/2023	2038 On 01-August-24			Bond Future	135.10	135.1096	135.1047	135.1096	0.00
07/08/2023	2038 On 07-November-24			Bond Future	138.23	138.2383	138.2339	138.2383	0.00
07/08/2023	2040 On 03-August-23			Bond Future	12.36	76.7730	12.3600	76.7730	0.00
07/08/2023	2040 On 02-November-23			Bond Future	12.39	79.1408	12.3902	79.1408	38,550.00
07/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4330	5	4330	5	0.00
07/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	622	1	622	1	0.00
07/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	926	1	926	1	128.00
07/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1541	2	1541	2	875.00
07/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	609	1	609	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
07/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2993	3	2993	3	128.00
07/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	500	1	500	1	875.00
07/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	596	1	596	1	0.00
07/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7063	7	7063	7	0.00
07/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	512	1	512	1	128.00
07/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5279	5	5279	5	0.00
07/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3202	3	3202	3	0.00
07/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5376	5	5376	5	0.00
07/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5777	6	5777	6	0.00
07/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1827	2	1827	2	0.00
07/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4363	4	4363	4	0.00
07/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1175	1	1175	1	875.00
07/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5327	5	5327	5	0.00
07/08/2023	2040 On 01-February-24			Bond Future	12.50	76.4210	12.4976	76.4210	93,226.00
07/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2870	3	2870	3	0.00
07/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2815	3	2815	3	0.00
07/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2842	3	2842	3	0.00
07/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3724	4	3724	4	0.00
07/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3752	4	3752	4	0.00
07/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3695	4	3695	4	0.00
07/08/2023	2040 On 02-May-24			Bond Future	12.61	78.1432	12.6119	78.1432	0.00
07/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1695	2	1695	2	0.00
07/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1664	2	1664	2	0.00
07/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1679	2	1679	2	0.00
07/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7422	7	7422	7	0.00
07/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7513	7	7513	7	0.00
07/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7467	7	7467	7	0.00
07/08/2023	2040 On 01-August-24			Bond Future	12.73	75.4159	12.7306	75.4159	0.00
07/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3301	3	3301	3	0.00
07/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3326	3	3326	3	0.00
07/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3351	3	3351	3	0.00
07/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5492	5	5492	5	0.00
07/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5523	5	5523	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
07/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5555	5	5555	5	0.00
07/08/2023	2040 On 07-November-24			Bond Future	12.88	77.1353	12.8810	77.1353	0.00
07/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4675	5	4675	5	0.00
07/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4619	5	4619	5	0.00
07/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4647	5	4647	5	0.00
07/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4810	5	4810	5	0.00
07/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4835	5	4835	5	0.00
07/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4785	5	4785	5	0.00
07/08/2023	2044 On 03-August-23			Bond Future	12.44	73.0562	12.4350	73.0562	0.00
07/08/2023	2044 On 02-November-23			Bond Future	12.45	75.3724	12.4517	75.3724	52,345.00
07/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	500	1	500	1	0.00
07/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	511	1	511	1	0.00
07/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	523	1	523	1	0.00
07/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5803	6	5803	6	0.00
07/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5855	6	5855	6	0.00
07/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5907	6	5907	6	0.00
07/08/2023	2044 On 01-February-24			Bond Future	12.56	72.6927	12.5555	72.6927	31,817.00
07/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2470	3	2470	3	0.00
07/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2496	3	2496	3	0.00
07/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2522	3	2522	3	0.00
07/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4025	4	4025	4	0.00
07/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4057	4	4057	4	0.00
07/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4088	4	4088	4	0.00
07/08/2023	2044 On 02-May-24			Bond Future	12.67	74.3308	12.6655	74.3308	0.00
07/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1683	2	1683	2	0.00
07/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1699	2	1699	2	0.00
07/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1714	2	1714	2	0.00
07/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7539	7	7539	7	0.00
07/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7586	7	7586	7	0.00
07/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7632	8	7632	8	0.00
07/08/2023	2044 On 01-August-24			Bond Future	12.78	71.6419	12.7794	71.6419	0.00
07/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3336	3	3336	3	0.00
07/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3289	3	3289	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
07/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3313	3	3313	3	0.00
07/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6037	6	6037	6	0.00
07/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6071	6	6071	6	0.00
07/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6003	6	6003	6	0.00
07/08/2023	2044 On 07-November-24			Bond Future	12.92	73.2749	12.9230	73.2749	0.00
07/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4862	5	4862	5	0.00
07/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4890	5	4890	5	0.00
07/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4918	5	4918	5	0.00
07/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4933	5	4933	5	0.00
07/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4959	5	4959	5	0.00
07/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4983	5	4983	5	0.00
07/08/2023	2046 On 03-August-23			Bond Future	112.67	112.6737	112.6737	112.6737	0.00
07/08/2023	2046 On 02-November-23			Bond Future	112.89	112.8964	112.8910	112.8964	16,070.00
07/08/2023	2046 On 01-February-24			Bond Future	115.47	115.4724	115.4668	115.4724	0.00
07/08/2023	2046 On 02-May-24			Bond Future	115.96	115.9635	115.9581	115.9635	0.00
07/08/2023	2046 On 01-August-24			Bond Future	118.63	118.6305	118.6251	118.6305	0.00
07/08/2023	2046 On 07-November-24			Bond Future	119.18	119.1880	119.1830	119.1880	0.00
07/08/2023	2050 On 03-August-23			Bond Future	112.37	112.3693	112.3693	112.3693	0.00
07/08/2023	2050 On 02-November-23			Bond Future	114.35	114.7523	114.3510	114.7523	14,011.00
07/08/2023	2050 On 01-February-24			Bond Future	114.72	115.1313	114.7215	115.1313	0.00
07/08/2023	2050 On 02-May-24			Bond Future	117.33	117.7535	117.3347	117.7535	0.00
07/08/2023	2050 On 01-August-24			Bond Future	117.74	118.1665	117.7392	118.1665	0.00
07/08/2023	2050 On 07-November-24			Bond Future	120.47	120.9022	120.4656	120.9022	0.00
07/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	AL37 On 02-November-23			Index Future	911.56	909.1850	911.5630	909.1850	0.00
07/08/2023	AL37 On 01-February-24			Index Future	932.14	929.7130	932.1430	929.7130	0.00
07/08/2023	AL37 On 02-May-24			Index Future	953.17	950.6790	953.1690	950.6790	0.00
07/08/2023	AL37 On 01-August-24			Index Future	974.89	972.3440	974.8940	972.3440	0.00
07/08/2023	AL37 On 07-November-24			Index Future	997.31	994.6820	997.3060	994.6820	0.00
07/08/2023	AL7T On 02-November-23			Index Future	1042.80	1041.3840	1042.8030	1041.3840	0.00
07/08/2023	AL7T On 01-February-24			Index Future	1066.35	1064.8980	1066.3460	1064.8980	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
07/08/2023	AL7T On 02-May-24			Index Future	1090.40	1088.9120	1090.3990	1088.9120	0.00
07/08/2023	AL7T On 01-August-24			Index Future	1115.25	1113.7270	1115.2520	1113.7270	0.00
07/08/2023	AL7T On 07-November-24			Index Future	1140.89	1139.3130	1140.8910	1139.3130	0.00
07/08/2023	ALBI On 02-November-23			Index Future	908.10	907.6380	908.0990	907.6380	106.00
07/08/2023	ALBI On 01-February-24			Index Future	928.60	928.1310	928.6010	928.1310	0.00
07/08/2023	ALBI On 02-May-24			Index Future	949.55	949.0620	949.5460	949.0620	0.00
07/08/2023	ALBI On 01-August-24			Index Future	971.19	970.6900	971.1890	970.6900	0.00
07/08/2023	ALBI On 07-November-24			Index Future	993.52	992.9900	993.5160	992.9900	0.00
07/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	C442 On 25-April-42			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
07/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2023	ES33 On 03-August-23			Bond Future	12.56	74.4371	12.5600	74.4371	0.00
07/08/2023	ES33 On 02-November-23			Bond Future	12.57	72.8339	12.5706	72.8339	0.00
07/08/2023	ES33 On 01-February-24			Bond Future	12.71	74.4958	12.7058	74.4958	0.00
07/08/2023	ES33 On 02-May-24			Bond Future	12.85	72.3922	12.8459	72.3922	0.00
07/08/2023	ES33 On 01-August-24			Bond Future	12.99	74.0561	12.9885	74.0561	0.00
07/08/2023	ES33 On 07-November-24			Bond Future	13.19	71.9628	13.1871	71.9628	0.00
07/08/2023	ES42 On 03-August-23			Bond Future	13.04	70.8641	13.0400	70.8641	0.00
07/08/2023	ES42 On 02-November-23			Bond Future	13.08	68.7927	13.0821	68.7927	0.00
07/08/2023	ES42 On 01-February-24			Bond Future	13.21	70.3626	13.2075	70.3626	0.00
07/08/2023	ES42 On 02-May-24			Bond Future	13.34	67.7019	13.3418	67.7019	0.00
07/08/2023	ES42 On 01-August-24			Bond Future	13.48	69.2571	13.4759	69.2571	0.00
07/08/2023	ES42 On 07-November-24			Bond Future	13.66	66.5861	13.6551	66.5861	0.00
07/08/2023	GOVI On 02-November-23			GOVI	895.16	894.6680	895.1640	894.6680	823.00
07/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	93640	9	93640	9	0.00
07/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	93540	9	93540	9	0.00
07/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	93440	9	93440	9	0.00
07/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 01-February-24			GOVI	915.37	914.8690	915.3740	914.8690	0.00
07/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	353940	35	353940	35	0.00
07/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	353840	35	353840	35	0.00
07/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	353740	35	353740	35	0.00
07/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 02-May-24			GOVI	936.02	935.5010	936.0210	935.5010	0.00
07/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	149490	15	149490	15	0.00
07/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	149590	15	149590	15	0.00
07/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	149690	15	149690	15	0.00
07/08/2023	GOVI On 01-August-24			GOVI	957.36	956.8190	957.3560	956.8190	0.00
07/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	139860	13	139860	13	0.00
07/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	139760	13	139760	13	0.00
07/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	139660	13	139660	13	0.00
07/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 07-November-24			GOVI	979.37	978.8010	979.3650	978.8010	0.00
07/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	305650	30	305650	30	0.00
07/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	305850	30	305850	30	0.00
07/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	305750	30	305750	30	0.00
07/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2023	IGOV On 02-November-23			Index Future	336.02	336.1610	336.0190	336.1610	515.00
07/08/2023	IGOV On 01-February-24			Index Future	343.69	343.8320	343.6860	343.8320	0.00
07/08/2023	IGOV On 02-May-24			Index Future	351.52	351.6640	351.5160	351.6640	0.00
07/08/2023	IGOV On 01-August-24			Index Future	359.61	359.7540	359.6050	359.7540	0.00
07/08/2023	IGOV On 07-November-24			Index Future	367.95	368.1000	367.9530	368.1000	0.00
07/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
07/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5900	8.4100	91.5900	0.00
07/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.42	91.5650	8.4200	91.5650	0.00
07/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.47	91.5200	8.4700	91.5200	0.00
07/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.47	91.5200	8.4700	91.5200	0.00
07/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.5100	8.4750	91.5100	0.00
07/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.48	91.5100	8.4750	91.5100	0.00
07/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.38	91.5950	8.3800	91.5950	0.00
07/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.21	91.7600	8.2100	91.7600	0.00
07/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.9000	8.0650	91.9000	0.00
07/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.91	92.0600	7.9050	92.0600	0.00
07/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.85	92.1200	7.8450	92.1200	0.00
07/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.78	92.1800	7.7750	92.1800	0.00
07/08/2023	R035 On 03-August-23			Bond Future	11.75	85.9630	11.7450	85.9630	0.00
07/08/2023	R035 On 02-November-23			Bond Future	11.71	84.0769	11.7149	84.0769	168,407.00
07/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	291	0	291	0	400.00
07/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2266	2	2266	2	731.00
07/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3934	4	3934	4	731.00
07/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1455	1	1455	1	0.00
07/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	850	1	850	1	400.00
07/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1410	1	1410	1	0.00
07/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6352	6	6352	6	0.00
07/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9500	10	9500	10	0.00
07/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1433	1	1433	1	0.00
07/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3047	3	3047	3	0.00
07/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	195	0	195	0	731.00
07/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	531	1	531	1	400.00
07/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3080	3	3080	3	0.00
07/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3014	3	3014	3	0.00
07/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1166	1	1166	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
07/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2131	2	2131	2	0.00
07/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6513	7	6513	7	0.00
07/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4153	4	4153	4	0.00
07/08/2023	R035 On 01-February-24			Bond Future	11.82	85.9753	11.8168	85.9753	0.00
07/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4204	4	4204	4	0.00
07/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8865	9	8865	9	0.00
07/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1401	1	1401	1	400.00
07/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4138	4	4138	4	0.00
07/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4171	4	4171	4	0.00
07/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	730	1	730	1	400.00
07/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7434	7	7434	7	0.00
07/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5215	5	5215	5	0.00
07/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2244	2	2244	2	0.00
07/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2225	2	2225	2	0.00
07/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	766	1	766	1	400.00
07/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2207	2	2207	2	0.00
07/08/2023	R035 On 02-May-24			Bond Future	11.92	83.3997	11.9157	83.3997	0.00
07/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2054	2	2054	2	0.00
07/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	2015	2	2015	2	0.00
07/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2034	2	2034	2	0.00
07/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5885	6	5885	6	0.00
07/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5921	6	5921	6	0.00
07/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5849	6	5849	6	0.00
07/08/2023	R035 On 01-August-24			Bond Future	12.01	85.2988	12.0147	85.2988	0.00
07/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3419	3	3419	3	0.00
07/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3444	3	3444	3	0.00
07/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3469	3	3469	3	0.00
07/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4553	5	4553	5	0.00
07/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4580	5	4580	5	0.00
07/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4526	5	4526	5	0.00
07/08/2023	R035 On 07-November-24			Bond Future	12.16	82.7330	12.1626	82.7330	0.00
07/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4472	4	4472	4	0.00
07/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4418	4	4418	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
07/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4445	4	4445	4	0.00
07/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4358	4	4358	4	0.00
07/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4381	4	4381	4	0.00
07/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4335	4	4335	4	0.00
07/08/2023	R053 On 03-August-23			Bond Future	12.33	98.5402	12.3300	98.5402	0.00
07/08/2023	R053 On 02-November-23			Bond Future	12.35	95.7013	12.3453	95.7013	5,189.00
07/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5295	5	5295	5	0.00
07/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5198	5	5198	5	0.00
07/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5246	5	5246	5	0.00
07/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1827	2	1827	2	0.00
07/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1848	2	1848	2	0.00
07/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1806	2	1806	2	0.00
07/08/2023	R053 On 01-February-24			Bond Future	12.44	97.8623	12.4441	97.8623	0.00
07/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6571	7	6571	7	0.00
07/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6480	7	6480	7	0.00
07/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6525	7	6525	7	0.00
07/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3057	3	3057	3	0.00
07/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3104	3	3104	3	0.00
07/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3080	3	3080	3	0.00
07/08/2023	R053 On 02-May-24			Bond Future	12.55	94.2024	12.5480	94.2024	0.00
07/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7332	7	7332	7	0.00
07/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7375	8	7375	8	0.00
07/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7417	8	7417	8	0.00
07/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4034	4	4034	4	0.00
07/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4009	4	4009	4	0.00
07/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3984	4	3984	4	0.00
07/08/2023	R053 On 01-August-24			Bond Future	12.65	96.3466	12.6524	96.3466	0.00
07/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8175	8	8175	8	0.00
07/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8093	8	8093	8	0.00
07/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8134	8	8134	8	0.00
07/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4782	5	4782	5	0.00
07/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4808	5	4808	5	0.00
07/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4757	5	4757	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
07/08/2023	R053 On 07-November-24			Bond Future	12.79	92.6747	12.7941	92.6747	0.00
07/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6616	7	6616	7	0.00
07/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6542	7	6542	7	0.00
07/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6579	7	6579	7	0.00
07/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6506	6	6506	6	0.00
07/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6571	6	6571	6	0.00
07/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6539	6	6539	6	0.00
07/08/2023	R186 On 03-August-23			Bond Future	9.10	105.3396	9.1000	105.3396	0.00
07/08/2023	R186 On 02-November-23			Bond Future	8.92	107.9655	8.9196	107.9655	134,105.00
07/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1690	2	1690	2	0.00
07/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4083	4	4083	4	0.00
07/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1710	2	1710	2	0.00
07/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1269	1	1269	1	1,715.00
07/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1729	2	1729	2	0.00
07/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	421	1	421	1	0.00
07/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	428	1	428	1	0.00
07/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	64	0	64	0	1,715.00
07/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	436	1	436	1	0.00
07/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	638	1	638	1	0.00
07/08/2023	R186 On 01-February-24			Bond Future	8.89	105.0921	8.8930	105.0921	0.00
07/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2229	2	2229	2	0.00
07/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2210	2	2210	2	0.00
07/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2192	2	2192	2	0.00
07/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	645	1	645	1	0.00
07/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	658	1	658	1	0.00
07/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	652	1	652	1	0.00
07/08/2023	R186 On 02-May-24			Bond Future	8.86	107.4611	8.8628	107.4611	0.00
07/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	505	0	505	0	0.00
07/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2713	3	2713	3	2,030.00
07/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	499	0	499	0	0.00
07/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3965	4	3965	4	0.00
07/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	511	0	511	0	0.00
07/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2542	3	2542	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
07/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	698	1	698	1	0.00
07/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	428	0	428	0	2,030.00
07/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2578	3	2578	3	0.00
07/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2560	3	2560	3	0.00
07/08/2023	R186 On 01-August-24			Bond Future	8.82	104.5973	8.8153	104.5973	0.00
07/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1265	1	1265	1	0.00
07/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1242	1	1242	1	0.00
07/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1254	1	1254	1	0.00
07/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1514	2	1514	2	0.00
07/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1534	2	1534	2	0.00
07/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1524	2	1524	2	0.00
07/08/2023	R186 On 07-November-24			Bond Future	8.84	106.9874	8.8431	106.9874	0.00
07/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1753	2	1753	2	0.00
07/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1766	2	1766	2	0.00
07/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1778	2	1778	2	0.00
07/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1196	1	1196	1	0.00
07/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1202	1	1202	1	0.00
07/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1190	1	1190	1	0.00
07/08/2023	R197 On 03-August-23			Bond Future	334.58	334.5762	334.5762	334.5762	0.00
07/08/2023	R197 On 02-November-23			Bond Future	341.93	341.9546	341.9320	341.9546	0.00
07/08/2023	R202 On 03-August-23			Bond Future	252.20	252.2018	252.2018	252.2018	0.00
07/08/2023	R202 On 02-November-23			Bond Future	258.41	258.4223	258.4087	258.4223	4,746.00
07/08/2023	R202 On 01-February-24			Bond Future	259.35	259.3665	259.3540	259.3665	460.00
07/08/2023	R202 On 02-May-24			Bond Future	265.26	265.2741	265.2617	265.2741	0.00
07/08/2023	R202 On 01-August-24			Bond Future	266.29	266.2991	266.2889	266.2991	0.00
07/08/2023	R202 On 07-November-24			Bond Future	272.46	272.4660	272.4571	272.4660	0.00
07/08/2023	R209 On 03-August-23			Bond Future	11.81	66.1558	11.8100	66.1558	0.00
07/08/2023	R209 On 02-November-23			Bond Future	11.78	65.0252	11.7790	65.0252	26,959.00
07/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	975	1	975	1	0.00
07/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	942	1	942	1	0.00
07/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	958	1	958	1	0.00
07/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3089	3	3089	3	0.00
07/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3122	3	3122	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
07/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3056	3	3056	3	0.00
07/08/2023	R209 On 01-February-24			Bond Future	11.87	66.4935	11.8659	66.4935	1,690.00
07/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3340	3	3340	3	0.00
07/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3368	3	3368	3	0.00
07/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3396	3	3396	3	0.00
07/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2130	2	2130	2	0.00
07/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2147	2	2147	2	0.00
07/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2165	2	2165	2	0.00
07/08/2023	R209 On 02-May-24			Bond Future	11.96	64.8389	11.9578	64.8389	0.00
07/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1707	2	1707	2	0.00
07/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1674	2	1674	2	0.00
07/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1690	2	1690	2	0.00
07/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5427	5	5427	5	0.00
07/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5460	5	5460	5	0.00
07/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5394	5	5394	5	0.00
07/08/2023	R209 On 01-August-24			Bond Future	12.05	66.3151	12.0503	66.3151	0.00
07/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2928	3	2928	3	0.00
07/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2950	3	2950	3	0.00
07/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2972	3	2972	3	0.00
07/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4127	4	4127	4	0.00
07/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4152	4	4152	4	0.00
07/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4177	4	4177	4	0.00
07/08/2023	R209 On 07-November-24			Bond Future	12.18	64.6745	12.1807	64.6745	0.00
07/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	4027	4	4027	4	0.00
07/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3979	4	3979	4	0.00
07/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	4003	4	4003	4	0.00
07/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3828	4	3828	4	0.00
07/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3848	4	3848	4	0.00
07/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3807	4	3807	4	0.00
07/08/2023	R210 On 03-August-23			Bond Future	225.25	225.2453	225.2453	225.2453	0.00
07/08/2023	R210 On 02-November-23			Bond Future	227.03	227.0482	227.0339	227.0482	70.00
07/08/2023	R210 On 01-February-24			Bond Future	232.21	232.2289	232.2140	232.2289	300.00
07/08/2023	R210 On 02-May-24			Bond Future	234.26	234.2761	234.2616	234.2761	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
07/08/2023	R210 On 01-August-24			Bond Future	239.65	239.6646	239.6501	239.6646	0.00
07/08/2023	R210 On 07-November-24			Bond Future	241.88	241.8979	241.8841	241.8979	0.00
07/08/2023	R213 On 03-August-23			Bond Future	10.86	83.5055	10.8550	83.5055	0.00
07/08/2023	R213 On 02-November-23			Bond Future	10.75	82.4233	10.7498	82.4233	33,230.00
07/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2586	2	2586	2	0.00
07/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2615	3	2615	3	0.00
07/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8081	8	8081	8	0.00
07/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3595	3	3595	3	731.00
07/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2122	2	2122	2	731.00
07/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2643	3	2643	3	0.00
07/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1004	1	1004	1	0.00
07/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1297	1	1297	1	0.00
07/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	650	1	650	1	0.00
07/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	97	0	97	0	731.00
07/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1018	1	1018	1	0.00
07/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1032	1	1032	1	0.00
07/08/2023	R213 On 01-February-24			Bond Future	10.83	84.2843	10.8290	84.2843	0.00
07/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4808	5	4808	5	0.00
07/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4748	5	4748	5	0.00
07/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4778	5	4778	5	0.00
07/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1131	1	1131	1	0.00
07/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1141	1	1141	1	0.00
07/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1121	1	1121	1	0.00
07/08/2023	R213 On 02-May-24			Bond Future	10.91	82.6243	10.9053	82.6243	0.00
07/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1652	2	1652	2	0.00
07/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1667	2	1667	2	0.00
07/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1683	2	1683	2	0.00
07/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4247	4	4247	4	0.00
07/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4275	4	4275	4	0.00
07/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4302	4	4302	4	0.00
07/08/2023	R213 On 01-August-24			Bond Future	10.98	84.5061	10.9805	84.5061	0.00
07/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2841	3	2841	3	0.00
07/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2799	3	2799	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
07/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2820	3	2820	3	0.00
07/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3268	3	3268	3	0.00
07/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3289	3	3289	3	0.00
07/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3249	3	3249	3	0.00
07/08/2023	R213 On 07-November-24			Bond Future	11.11	82.8782	11.1126	82.8782	0.00
07/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3635	4	3635	4	0.00
07/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3657	4	3657	4	0.00
07/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3679	4	3679	4	0.00
07/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3221	3	3221	3	0.00
07/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3237	3	3237	3	0.00
07/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3254	3	3254	3	0.00
07/08/2023	R214 On 03-August-23			Bond Future	12.19	61.9977	12.1900	61.9977	0.00
07/08/2023	R214 On 02-November-23			Bond Future	12.20	60.6328	12.2003	60.6328	20,601.00
07/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	563	1	563	1	0.00
07/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	587	1	587	1	0.00
07/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	575	1	575	1	0.00
07/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4291	4	4291	4	0.00
07/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4332	4	4332	4	0.00
07/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4251	4	4251	4	0.00
07/08/2023	R214 On 01-February-24			Bond Future	12.30	62.0019	12.2975	62.0019	0.00
07/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2332	2	2332	2	0.00
07/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2356	2	2356	2	0.00
07/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2379	2	2379	2	0.00
07/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3035	3	3035	3	0.00
07/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3059	3	3059	3	0.00
07/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3084	3	3084	3	0.00
07/08/2023	R214 On 02-May-24			Bond Future	12.39	60.0937	12.3913	60.0937	0.00
07/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1521	2	1521	2	0.00
07/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1493	2	1493	2	0.00
07/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1507	2	1507	2	0.00
07/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6067	6	6067	6	0.00
07/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6106	6	6106	6	0.00
07/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6029	6	6029	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
07/08/2023	R214 On 01-August-24			Bond Future	12.48	61.4621	12.4847	61.4621	0.00
07/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3005	3	3005	3	0.00
07/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3027	3	3027	3	0.00
07/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3049	3	3049	3	0.00
07/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4482	4	4482	4	0.00
07/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4508	4	4508	4	0.00
07/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4534	4	4534	4	0.00
07/08/2023	R214 On 07-November-24			Bond Future	12.62	59.5597	12.6174	59.5597	0.00
07/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4037	4	4037	4	0.00
07/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3989	4	3989	4	0.00
07/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4013	4	4013	4	0.00
07/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4046	4	4046	4	0.00
07/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4068	4	4068	4	0.00
07/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4025	4	4025	4	0.00
07/08/2023	R248 On 03-August-23			Bond Future	12.35	76.2285	12.3450	76.2285	0.00
07/08/2023	R248 On 02-November-23			Bond Future	12.35	74.2147	12.3508	74.2147	232,389.00
07/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	553	1	553	1	0.00
07/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1032	1	1032	1	207.00
07/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	532	1	532	1	0.00
07/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	542	1	542	1	0.00
07/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2881	3	2881	3	207.00
07/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7181	7	7181	7	0.00
07/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5857	6	5857	6	0.00
07/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	543	1	543	1	207.00
07/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4350	4	4350	4	0.00
07/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2026	2	2026	2	0.00
07/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5967	6	5967	6	0.00
07/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5912	6	5912	6	0.00
07/08/2023	R248 On 01-February-24			Bond Future	12.45	75.8903	12.4540	75.8903	0.00
07/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2567	3	2567	3	0.00
07/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2954	3	2954	3	1,000.00
07/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6587	7	6587	7	0.00
07/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1151	1	1151	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2514	3	2514	3	0.00
07/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2541	3	2541	3	0.00
07/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4312	4	4312	4	0.00
07/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4345	4	4345	4	0.00
07/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6978	7	6978	7	0.00
07/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3842	4	3842	4	0.00
07/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1682	2	1682	2	1,000.00
07/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4279	4	4279	4	0.00
07/08/2023	R248 On 02-May-24			Bond Future	12.55	73.1509	12.5537	73.1509	0.00
07/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1645	2	1645	2	0.00
07/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1614	2	1614	2	0.00
07/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1629	2	1629	2	0.00
07/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8165	8	8165	8	0.00
07/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8265	8	8265	8	0.00
07/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8215	8	8215	8	0.00
07/08/2023	R248 On 01-August-24			Bond Future	12.65	74.8165	12.6534	74.8165	13,000.00
07/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3755	4	3755	4	0.00
07/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3702	4	3702	4	0.00
07/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3728	4	3728	4	0.00
07/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5678	6	5678	6	0.00
07/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5710	6	5710	6	0.00
07/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5646	6	5646	6	0.00
07/08/2023	R248 On 07-November-24			Bond Future	12.79	72.0735	12.7934	72.0735	0.00
07/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4956	5	4956	5	0.00
07/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4985	5	4985	5	0.00
07/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5014	5	5014	5	0.00
07/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4978	5	4978	5	0.00
07/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5003	5	5003	5	0.00
07/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5029	5	5029	5	0.00