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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/11/2023 TO: 07/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	2025 On 02-November-23			Bond Future	172.19	172.1900	172.1900	172.1900	0.00
07/11/2023	2025 On 01-February-24			Bond Future	174.72	174.6448	174.7242	174.6448	11,475.00
07/11/2023	2025 On 02-May-24			Bond Future	178.65	178.5675	178.6489	178.5675	0.00
07/11/2023	2025 On 01-August-24			Bond Future	180.84	180.7586	180.8421	180.7586	0.00
07/11/2023	2025 On 07-November-24			Bond Future	185.24	185.1579	185.2438	185.1579	0.00
07/11/2023	2029 On 02-November-23			Bond Future	127.00	127.0000	127.0000	127.0000	0.00
07/11/2023	2029 On 01-February-24			Bond Future	126.77	126.4588	126.7724	126.4588	7,314.00
07/11/2023	2029 On 02-May-24			Bond Future	128.25	127.9317	128.2525	127.9317	0.00
07/11/2023	2029 On 01-August-24			Bond Future	131.15	130.8188	131.1471	130.8188	0.00
07/11/2023	2029 On 07-November-24			Bond Future	132.94	132.6007	132.9371	132.6007	0.00
07/11/2023	2029 On 06-February-25			Bond Future	135.76	135.4144	135.7587	135.4144	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
07/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3359	3	3	3	0.00
07/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/11/2023	2030 On 02-November-23			Bond Future	10.81	89.6207	89.6207	89.6207	0.00
07/11/2023	2030 On 01-February-24			Bond Future	10.46	89.4773	89.3952	89.4773	54,492.00
07/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	3987	4	4	4	0.00
07/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	3954	4	4	4	0.00
07/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4019	4	4	4	0.00
07/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3826	4	4	4	0.00
07/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	646	1	1	1	1,360.00
07/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	825	1	1	1	400.00
07/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6501	7	7	7	0.00
07/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	324	0	0	0	400.00
07/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	602	1	1	1	500.00
07/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1368	1	1	1	500.00
07/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5666	6	6	6	0.00
07/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	959	1	1	1	200.00
07/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2878	3	3	3	0.00
07/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5287	5	5	5	0.00
07/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5631	6	6	6	0.00
07/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	730	1	1	1	500.00
07/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	190	0	0	0	500.00
07/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2618	3	3	3	0.00
07/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	223	0	0	0	200.00
07/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	709	1	1	1	700.00
07/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2182	2	2	2	0.00
07/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	187	0	0	0	500.00
07/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1646	2	2	2	0.00
07/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2951	3	3	3	0.00
07/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2421	2	2	2	0.00
07/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	126	0	0	0	400.00
07/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	4029	4	4	4	0.00
07/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	445	0	0	0	1,360.00
07/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2827	3	3	3	0.00
07/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	406	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
07/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	419	0	0	0	0.00
07/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	412	0	0	0	0.00
07/11/2023	2030 On 02-May-24			Bond Future	10.54	91.4654	91.3816	91.4654	19,883.00
07/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	797	1	1	1	0.00
07/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	786	1	1	1	0.00
07/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	808	1	1	1	0.00
07/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	635	1	1	1	1,000.00
07/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1249	1	1	1	1,000.00
07/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5785	6	6	6	0.00
07/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7195	7	7	7	0.00
07/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2579	3	3	3	1,080.00
07/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3351	3	3	3	500.00
07/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9678	10	10	10	0.00
07/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2118	2	2	2	500.00
07/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1103	1	1	1	0.00
07/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	102	0	0	0	500.00
07/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1803	2	2	2	0.00
07/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	304	0	0	0	1,080.00
07/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1484	1	1	1	0.00
07/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4182	4	4	4	0.00
07/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	479	0	0	0	1,000.00
07/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2760	3	3	3	0.00
07/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3657	4	4	4	0.00
07/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3717	4	4	4	0.00
07/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3687	4	4	4	0.00
07/11/2023	2030 On 01-August-24			Bond Future	10.63	89.5024	89.4168	89.5024	0.00
07/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2079	2	2	2	0.00
07/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2060	2	2	2	0.00
07/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2097	2	2	2	0.00
07/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	3004	3	3	3	0.00
07/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	3044	3	3	3	0.00
07/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	3024	3	3	3	0.00
07/11/2023	2030 On 07-November-24			Bond Future	10.72	91.6571	91.5698	91.6571	221.00
07/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2884	3	3	3	0.00
07/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2864	3	3	3	0.00

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07/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2905	3	3	3	0.00
07/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2766	3	3	3	0.00
07/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2798	3	3	3	0.00
07/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2782	3	3	3	0.00
07/11/2023	2030 On 06-February-25			Bond Future	10.86	89.5668	89.4781	89.5668	0.00
07/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2683	3	3	3	0.00
07/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3311	3	3	3	0.00
07/11/2023	2032 On 02-November-23			Bond Future	11.23	84.9050	84.9050	84.9050	0.00
07/11/2023	2032 On 01-February-24			Bond Future	11.39	86.5624	86.4952	86.5624	94,845.00
07/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	860	1	1	1	8,500.00
07/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3629	4	4	4	0.00
07/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3113	3	3	3	0.00
07/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3144	3	3	3	0.00
07/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3082	3	3	3	0.00
07/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	661	1	1	1	1,200.00
07/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5834	6	6	6	0.00
07/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	129	0	0	0	1,200.00
07/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1187	1	1	1	500.00
07/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6247	6	6	6	0.00
07/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	473	0	0	0	500.00
07/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	687	1	1	1	200.00
07/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2836	3	3	3	0.00
07/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5389	5	5	5	0.00
07/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	436	0	0	0	200.00
07/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1186	1	1	1	200.00
07/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2596	3	3	3	0.00
07/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	316	0	0	0	500.00
07/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4299	4	4	4	0.00
07/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3585	4	4	4	0.00
07/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3655	4	4	4	0.00
07/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6871	7	7	7	0.00
07/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	368	0	0	0	1,200.00
07/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1071	1	1	1	0.00
07/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1044	1	1	1	0.00

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07/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1057	1	1	1	0.00
07/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	859	1	1	1	17,000.00
07/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3177	3	3	3	0.00
07/11/2023	2032 On 02-May-24			Bond Future	11.50	84.3237	84.2550	84.3237	61,107.00
07/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	837	1	1	1	0.00
07/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	848	1	1	1	0.00
07/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	825	1	1	1	0.00
07/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	655	1	1	1	1,000.00
07/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1254	1	1	1	1,000.00
07/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6804	7	7	7	0.00
07/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	959	1	1	1	1,550.00
07/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2181	2	2	2	1,550.00
07/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1644	2	2	2	500.00
07/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7779	8	8	8	0.00
07/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8379	8	8	8	0.00
07/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	884	1	1	1	500.00
07/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3514	3	4	3	0.00
07/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5129	5	5	5	0.00
07/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	499	0	0	0	1,550.00
07/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2848	3	3	3	0.00
07/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	580	1	1	1	500.00
07/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4914	5	5	5	0.00
07/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	744	1	1	1	1,000.00
07/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4206	4	4	4	0.00
07/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	6022	6	6	6	0.00
07/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5313	5	5	5	0.00
07/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5239	5	5	5	0.00
07/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5276	5	5	5	0.00
07/11/2023	2032 On 01-August-24			Bond Future	11.61	86.2067	86.1366	86.2067	0.00
07/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2140	2	2	2	0.00
07/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2160	2	2	2	0.00
07/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2121	2	2	2	0.00
07/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4269	4	4	4	0.00
07/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4216	4	4	4	0.00
07/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4243	4	4	4	0.00

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07/11/2023	2032 On 07-November-24			Bond Future	11.74	84.1141	84.0425	84.1141	274.00
07/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7975	8	8	8	0.00
07/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3206	3	3	3	1,615.00
07/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2854	3	3	3	0.00
07/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2875	3	3	3	0.00
07/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2833	3	3	3	0.00
07/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3995	4	4	4	0.00
07/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3949	4	4	4	0.00
07/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3972	4	4	4	0.00
07/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1358	1	1	1	1,615.00
07/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3627	4	4	4	0.00
07/11/2023	2032 On 06-February-25			Bond Future	11.90	85.8733	85.8007	85.8733	0.00
07/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3336	3	3	3	0.00
07/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	4083	4	4	4	0.00
07/11/2023	2033 On 02-November-23			Bond Future	120.21	120.2100	120.2100	120.2100	0.00
07/11/2023	2033 On 01-February-24			Bond Future	120.87	120.3777	120.8714	120.3777	8,207.00
07/11/2023	2033 On 02-May-24			Bond Future	122.12	121.6180	122.1230	121.6180	0.00
07/11/2023	2033 On 01-August-24			Bond Future	124.88	124.3627	124.8793	124.3627	0.00
07/11/2023	2033 On 07-November-24			Bond Future	126.42	125.8893	126.4187	125.8893	0.00
07/11/2023	2033 On 06-February-25			Bond Future	129.10	128.5607	129.1019	128.5607	0.00
07/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4162	4	4	4	0.00
07/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/11/2023	2037 On 02-November-23			Bond Future	11.56	81.7705	81.7705	81.7705	0.00
07/11/2023	2037 On 01-February-24			Bond Future	12.38	75.3825	75.3626	75.3825	136,982.00
07/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1999	2	2	2	0.00
07/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1972	2	2	2	0.00
07/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2025	2	2	2	0.00
07/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7752	8	8	8	0.00
07/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3908	4	4	4	0.00
07/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1437	1	1	1	2,500.00
07/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1155	1	1	1	2,500.00
07/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2984	3	3	3	0.00
07/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	329	0	0	0	2,500.00
07/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2307	2	2	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
07/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2358	2	2	2	0.00
07/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2332	2	2	2	0.00
07/11/2023	2037 On 02-May-24			Bond Future	12.51	77.0573	77.0370	77.0573	0.00
07/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	878	1	1	1	0.00
07/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	867	1	1	1	0.00
07/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	889	1	1	1	0.00
07/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6565	7	7	7	0.00
07/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6656	7	7	7	0.00
07/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6611	7	7	7	0.00
07/11/2023	2037 On 01-August-24			Bond Future	12.63	74.5220	74.5014	74.5220	0.00
07/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7396	7	7	7	0.00
07/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5294	5	5	5	0.00
07/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2432	2	2	2	0.00
07/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2410	2	2	2	0.00
07/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2454	2	2	2	1,383.00
07/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	5146	5	5	5	0.00
07/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5208	5	5	5	0.00
07/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5177	5	5	5	0.00
07/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2682	3	3	3	1,383.00
07/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1793	2	2	2	1,383.00
07/11/2023	2037 On 07-November-24			Bond Future	12.77	76.3153	76.2943	76.3153	9,107.00
07/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3688	4	4	4	0.00
07/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3663	4	4	4	0.00
07/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3713	4	4	4	0.00
07/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4612	5	5	5	0.00
07/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4662	5	5	5	0.00
07/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4637	5	5	5	0.00
07/11/2023	2037 On 06-February-25			Bond Future	12.93	73.6511	73.6301	73.6511	0.00
07/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3959	4	4	4	0.00
07/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4790	5	5	5	0.00
07/11/2023	2038 On 02-November-23			Bond Future	134.64	134.6400	134.6400	134.6400	0.00
07/11/2023	2038 On 01-February-24			Bond Future	128.69	128.2410	128.6856	128.2410	3,069.00
07/11/2023	2038 On 02-May-24			Bond Future	131.58	131.1214	131.5762	131.1214	1,706.00
07/11/2023	2038 On 01-August-24			Bond Future	132.48	132.0116	132.4768	132.0116	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
07/11/2023	2038 On 07-November-24			Bond Future	135.70	135.2238	135.7008	135.2238	0.00
07/11/2023	2038 On 06-February-25			Bond Future	136.46	135.9769	136.4641	135.9769	0.00
07/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	1234	1	1	1	0.00
07/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/11/2023	2040 On 02-November-23			Bond Future	11.59	83.6323	83.6323	83.6323	0.00
07/11/2023	2040 On 01-February-24			Bond Future	12.56	75.8704	75.8207	75.8704	127,684.00
07/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1587	2	2	2	1,000.00
07/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3373	3	3	3	1,000.00
07/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7274	7	7	7	0.00
07/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1685	2	2	2	0.00
07/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1711	2	2	2	0.00
07/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1661	2	2	2	0.00
07/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2966	3	3	3	0.00
07/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2904	3	3	3	0.00
07/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2935	3	3	3	0.00
07/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	460	0	0	0	1,000.00
07/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1563	2	2	2	0.00
07/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	3062	3	3	3	0.00
07/11/2023	2040 On 02-May-24			Bond Future	12.69	77.5560	77.5053	77.5560	0.00
07/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	923	1	1	1	0.00
07/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	935	1	1	1	0.00
07/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	911	1	1	1	0.00
07/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7161	7	7	7	0.00
07/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7062	7	7	7	0.00
07/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7111	7	7	7	0.00
07/11/2023	2040 On 01-August-24			Bond Future	12.81	74.7814	74.7297	74.7814	0.00
07/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2696	3	3	3	0.00
07/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2719	3	3	3	0.00
07/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2672	3	3	3	0.00
07/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5369	5	5	5	0.00
07/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5304	5	5	5	0.00
07/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5337	5	5	5	0.00
07/11/2023	2040 On 07-November-24			Bond Future	12.95	76.5807	76.5280	76.5807	8,639.00
07/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4119	4	4	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
07/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4146	4	4	4	0.00
07/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4091	4	4	4	0.00
07/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4667	5	5	5	0.00
07/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4616	5	5	5	0.00
07/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4641	5	5	5	0.00
07/11/2023	2040 On 06-February-25			Bond Future	13.11	73.6710	73.6175	73.6710	0.00
07/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4221	4	4	4	0.00
07/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	5029	5	5	5	0.00
07/11/2023	2044 On 02-November-23			Bond Future	11.56	80.5177	80.5177	80.5177	0.00
07/11/2023	2044 On 01-February-24			Bond Future	12.63	72.0662	72.1020	72.0662	103,703.00
07/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4379	4	4	4	0.00
07/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1357	1	1	1	0.00
07/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1334	1	1	1	0.00
07/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1379	1	1	1	0.00
07/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3465	3	3	3	0.00
07/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1449	1	1	1	15,000.00
07/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3270	3	3	3	0.00
07/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3340	3	3	3	0.00
07/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3305	3	3	3	0.00
07/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1070	1	1	1	5,000.00
07/11/2023	2044 On 02-May-24			Bond Future	12.74	73.6673	73.7039	73.6673	27.00
07/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	913	1	1	1	0.00
07/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	901	1	1	1	0.00
07/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	926	1	1	1	0.00
07/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7169	7	7	7	0.00
07/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7270	7	7	7	0.00
07/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7220	7	7	7	0.00
07/11/2023	2044 On 01-August-24			Bond Future	12.87	70.9310	70.9686	70.9310	0.00
07/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2459	2	2	2	0.00
07/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2437	2	2	2	0.00
07/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2481	2	2	2	0.00
07/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5610	6	6	6	0.00
07/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5681	6	6	6	0.00
07/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5645	6	6	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
07/11/2023	2044 On 07-November-24			Bond Future	13.00	72.6377	72.6764	72.6377	0.00
07/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4207	4	4	4	0.00
07/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4180	4	4	4	0.00
07/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4234	4	4	4	0.00
07/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4632	5	5	5	0.00
07/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4684	5	5	5	0.00
07/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4658	5	5	5	0.00
07/11/2023	2044 On 06-February-25			Bond Future	13.15	69.7705	69.8104	69.7705	0.00
07/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4339	4	4	4	0.00
07/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4988	5	5	5	0.00
07/11/2023	2046 On 02-November-23			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
07/11/2023	2046 On 01-February-24			Bond Future	112.58	112.4070	112.5784	112.4070	11,513.00
07/11/2023	2046 On 02-May-24			Bond Future	112.96	112.7829	112.9583	112.7829	4,626.00
07/11/2023	2046 On 01-August-24			Bond Future	115.51	115.3279	115.5075	115.3279	0.00
07/11/2023	2046 On 07-November-24			Bond Future	116.11	115.9310	116.1149	115.9310	0.00
07/11/2023	2046 On 06-February-25			Bond Future	118.58	118.3884	118.5769	118.3884	0.00
07/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	4567	4	5	4	0.00
07/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/11/2023	2050 On 02-November-23			Bond Future	124.04	124.0400	124.0400	124.0400	0.00
07/11/2023	2050 On 01-February-24			Bond Future	112.05	111.7633	112.0506	111.7633	10,813.00
07/11/2023	2050 On 02-May-24			Bond Future	114.57	114.2737	114.5676	114.2737	3,316.00
07/11/2023	2050 On 01-August-24			Bond Future	114.85	114.5473	114.8480	114.5473	0.00
07/11/2023	2050 On 07-November-24			Bond Future	117.64	117.3345	117.6429	117.3345	0.00
07/11/2023	2050 On 06-February-25			Bond Future	117.78	117.4642	117.7793	117.4642	0.00
07/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	2179	2	2	2	0.00
07/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
07/11/2023	AL37 On 01-February-24			Index Future	927.93	928.4870	927.9300	928.4870	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
07/11/2023	AL37 On 02-May-24			Index Future	948.56	949.1240	948.5550	949.1240	0.00
07/11/2023	AL37 On 01-August-24			Index Future	969.75	970.3330	969.7530	970.3330	0.00
07/11/2023	AL37 On 07-November-24			Index Future	993.14	993.7340	993.1430	993.7340	0.00
07/11/2023	AL37 On 06-February-25			Index Future	1014.05	1014.6500	1014.0500	1014.6500	0.00
07/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
07/11/2023	AL7T On 01-February-24			Index Future	1051.53	1052.1990	1051.5340	1052.1990	0.00
07/11/2023	AL7T On 02-May-24			Index Future	1074.91	1075.5860	1074.9070	1075.5860	0.00
07/11/2023	AL7T On 01-August-24			Index Future	1098.93	1099.6210	1098.9290	1099.6210	0.00
07/11/2023	AL7T On 07-November-24			Index Future	1125.43	1126.1400	1125.4340	1126.1400	0.00
07/11/2023	AL7T On 06-February-25			Index Future	1149.13	1149.8420	1149.1270	1149.8420	0.00
07/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
07/11/2023	ALBI On 01-February-24			Index Future	920.88	921.3690	920.8760	921.3690	101.00
07/11/2023	ALBI On 02-May-24			Index Future	941.35	941.8470	941.3450	941.8470	0.00
07/11/2023	ALBI On 01-August-24			Index Future	962.38	962.8940	962.3820	962.8940	0.00
07/11/2023	ALBI On 07-November-24			Index Future	985.59	986.1160	985.5940	986.1160	0.00
07/11/2023	ALBI On 06-February-25			Index Future	1006.34	1006.8710	1006.3420	1006.8710	0.00
07/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	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
07/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	ES33 On 02-November-23			Bond Future	12.53	73.0448	73.0448	73.0448	0.00
07/11/2023	ES33 On 01-February-24			Bond Future	12.88	73.8232	73.7634	73.8232	0.00
07/11/2023	ES33 On 02-May-24			Bond Future	13.04	71.6822	71.6211	71.6822	0.00
07/11/2023	ES33 On 01-August-24			Bond Future	13.19	73.2991	73.2368	73.2991	0.00
07/11/2023	ES33 On 07-November-24			Bond Future	13.38	71.2770	71.2133	71.2770	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
07/11/2023	ES33 On 06-February-25			Bond Future	13.60	72.7824	72.7178	72.7824	0.00
07/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
07/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	1014	1	1	1	0.00
07/11/2023	ES42 On 02-November-23			Bond Future	12.74	70.4148	70.4148	70.4148	0.00
07/11/2023	ES42 On 01-February-24			Bond Future	13.28	69.9347	69.8651	69.9347	0.00
07/11/2023	ES42 On 02-May-24			Bond Future	13.42	67.2430	67.1719	67.2430	0.00
07/11/2023	ES42 On 01-August-24			Bond Future	13.56	68.7593	68.6867	68.7593	0.00
07/11/2023	ES42 On 07-November-24			Bond Future	13.73	66.1620	66.0878	66.1620	0.00
07/11/2023	ES42 On 06-February-25			Bond Future	13.91	67.5557	67.4803	67.5557	0.00
07/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
07/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	913	1	1	1	0.00
07/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
07/11/2023	GOVI On 01-February-24			GOVI	907.49	907.9600	907.4910	907.9600	711.00
07/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	275110	28	28	28	0.00
07/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	275010	28	28	28	0.00
07/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	274910	28	27	28	0.00
07/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 02-May-24			GOVI	927.66	928.1400	927.6620	928.1400	0.00
07/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	233280	23	23	23	0.00
07/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	233180	23	23	23	0.00
07/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	233080	23	23	23	0.00
07/11/2023	GOVI On 01-August-24			GOVI	948.39	948.8800	948.3930	948.8800	0.00
07/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	50230	6	5	6	0.00
07/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	50130	6	5	6	0.00
07/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	50030	5	5	5	0.00
07/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 07-November-24			GOVI	971.27	971.7650	971.2680	971.7650	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
07/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	224880	23	22	23	0.00
07/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	224680	23	22	23	0.00
07/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	224780	23	22	23	0.00
07/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/11/2023	GOVI On 06-February-25			GOVI	991.72	992.2170	991.7150	992.2170	0.00
07/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	197150	20	20	20	0.00
07/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
07/11/2023	IGOV On 01-February-24			Index Future	338.96	338.2480	338.9560	338.2480	606.00
07/11/2023	IGOV On 02-May-24			Index Future	346.57	345.8470	346.5710	345.8470	16.00
07/11/2023	IGOV On 01-August-24			Index Future	354.40	353.6540	354.3960	353.6540	0.00
07/11/2023	IGOV On 07-November-24			Index Future	363.03	362.2670	363.0270	362.2670	0.00
07/11/2023	IGOV On 06-February-25			Index Future	370.75	369.9670	370.7450	369.9670	0.00
07/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
07/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	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
07/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
07/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
07/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
07/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8000	91.8000	91.8000	0.00
07/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.08	91.9200	91.9200	91.9200	0.00
07/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.1300	92.1300	92.1300	0.00
07/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
07/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
07/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
07/11/2023	R035 On 02-November-23			Bond Future	11.42	85.6976	85.6976	85.6976	0.00
07/11/2023	R035 On 01-February-24			Bond Future	12.07	84.6885	84.6417	84.6885	62,168.00
07/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2468	3	2	3	0.00
07/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2498	3	2	3	0.00
07/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2439	2	2	2	0.00
07/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	390	0	0	0	400.00
07/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7138	7	7	7	0.00
07/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	115	0	0	0	400.00
07/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5544	6	6	6	0.00
07/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	379	0	0	0	400.00
07/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8159	8	8	8	0.00
07/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1884	2	2	2	0.00
07/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1841	2	2	2	0.00
07/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1863	2	2	2	0.00
07/11/2023	R035 On 02-May-24			Bond Future	12.19	82.0579	82.0102	82.0579	100,132.00
07/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	945	1	1	1	0.00
07/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	957	1	1	1	0.00
07/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	933	1	1	1	0.00
07/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6235	6	6	6	0.00
07/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6148	6	6	6	0.00
07/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6192	6	6	6	0.00
07/11/2023	R035 On 01-August-24			Bond Future	12.30	83.8904	83.8418	83.8904	0.00
07/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2422	2	2	2	0.00
07/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2444	2	2	2	0.00
07/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2401	2	2	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
07/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	5026	5	5	5	0.00
07/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4965	5	5	5	0.00
07/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4995	5	5	5	0.00
07/11/2023	R035 On 07-November-24			Bond Future	12.45	81.3927	81.3430	81.3927	19,584.00
07/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3173	3	3	3	0.00
07/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3197	3	3	3	0.00
07/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3149	3	3	3	0.00
07/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4510	4	5	4	0.00
07/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4457	4	4	4	0.00
07/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4484	4	4	4	0.00
07/11/2023	R035 On 06-February-25			Bond Future	12.61	83.0953	83.0451	83.0953	0.00
07/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3697	4	4	4	0.00
07/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4673	5	5	5	0.00
07/11/2023	R053 On 02-November-23			Bond Future	12.82	92.0977	92.0977	92.0977	0.00
07/11/2023	R053 On 01-February-24			Bond Future	12.56	96.8794	96.8135	96.8794	0.00
07/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4636	5	5	5	0.00
07/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4682	5	5	5	0.00
07/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4591	5	5	5	0.00
07/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	2074	2	2	2	0.00
07/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	2028	2	2	2	0.00
07/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	2051	2	2	2	0.00
07/11/2023	R053 On 02-May-24			Bond Future	12.68	93.1671	93.0999	93.1671	5,189.00
07/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5737	6	6	6	0.00
07/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5695	6	6	6	0.00
07/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5780	6	6	6	0.00
07/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3256	3	3	3	0.00
07/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3306	3	3	3	0.00
07/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3281	3	3	3	0.00
07/11/2023	R053 On 01-August-24			Bond Future	12.79	95.2472	95.1786	95.2472	0.00
07/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6694	7	7	7	0.00
07/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6735	7	7	7	0.00
07/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6654	7	7	7	0.00
07/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4339	4	4	4	0.00
07/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4288	4	4	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
07/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4313	4	4	4	0.00
07/11/2023	R053 On 07-November-24			Bond Future	12.92	91.6661	91.5961	91.6661	0.00
07/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5479	6	5	6	0.00
07/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5444	5	5	5	0.00
07/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5515	6	6	6	0.00
07/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6281	6	6	6	0.00
07/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6350	6	6	6	0.00
07/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6316	6	6	6	0.00
07/11/2023	R053 On 06-February-25			Bond Future	13.07	93.5800	93.5090	93.5800	0.00
07/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5749	6	6	6	0.00
07/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6620	7	7	7	0.00
07/11/2023	R186 On 02-November-23			Bond Future	9.39	106.9088	106.9088	106.9088	0.00
07/11/2023	R186 On 01-February-24			Bond Future	9.07	104.9218	104.8806	104.9218	84,028.00
07/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1502	2	2	2	0.00
07/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1483	2	1	2	0.00
07/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1520	2	2	2	0.00
07/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	378	0	0	0	0.00
07/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	391	0	0	0	0.00
07/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	384	0	0	0	0.00
07/11/2023	R186 On 02-May-24			Bond Future	9.07	107.2532	107.2112	107.2532	10,568.00
07/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	123	0	0	0	0.00
07/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	121	0	0	0	0.00
07/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	126	0	0	0	0.00
07/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2027	2	2	2	2,030.00
07/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3297	3	3	3	0.00
07/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	244	0	0	0	2,030.00
07/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	497	0	0	0	0.00
07/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2642	3	3	3	0.00
07/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2685	3	3	3	0.00
07/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2663	3	3	3	0.00
07/11/2023	R186 On 01-August-24			Bond Future	9.07	104.3390	104.2962	104.3390	0.00
07/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	826	1	1	1	0.00
07/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	816	1	1	1	0.00
07/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	836	1	1	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
07/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1626	2	2	2	0.00
07/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1649	2	2	2	0.00
07/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1638	2	2	2	0.00
07/11/2023	R186 On 07-November-24			Bond Future	9.07	106.8514	106.8079	106.8514	31,825.00
07/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1429	1	1	1	0.00
07/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1441	1	1	1	0.00
07/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1418	1	1	1	0.00
07/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1294	1	1	1	0.00
07/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1279	1	1	1	0.00
07/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1286	1	1	1	0.00
07/11/2023	R186 On 06-February-25			Bond Future	9.15	103.7728	103.7290	103.7728	0.00
07/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1187	1	1	1	0.00
07/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1397	1	1	1	0.00
07/11/2023	R197 On 02-November-23			Bond Future	338.14	338.1400	338.1400	338.1400	0.00
07/11/2023	R202 On 02-November-23			Bond Future	256.08	256.0800	256.0800	256.0800	0.00
07/11/2023	R202 On 01-February-24			Bond Future	254.61	254.6156	254.6115	254.6156	5,070.00
07/11/2023	R202 On 02-May-24			Bond Future	260.33	260.3347	260.3309	260.3347	0.00
07/11/2023	R202 On 01-August-24			Bond Future	261.11	261.1129	261.1093	261.1129	0.00
07/11/2023	R202 On 07-November-24			Bond Future	267.46	267.4671	267.4641	267.4671	0.00
07/11/2023	R202 On 06-February-25			Bond Future	267.92	267.9217	267.9192	267.9217	0.00
07/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	1129	1	1	1	0.00
07/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/11/2023	R209 On 02-November-23			Bond Future	11.34	67.1857	67.1857	67.1857	0.00
07/11/2023	R209 On 01-February-24			Bond Future	12.14	65.3405	65.2750	65.3405	14,578.00
07/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1864	2	2	2	0.00
07/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1888	2	2	2	0.00
07/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1840	2	2	2	0.00
07/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1913	2	2	2	0.00
07/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1870	2	2	2	0.00
07/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1892	2	2	2	0.00
07/11/2023	R209 On 02-May-24			Bond Future	12.24	63.6392	63.5723	63.6392	0.00
07/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	748	1	1	1	0.00
07/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	758	1	1	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
07/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	738	1	1	1	0.00
07/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5822	6	6	6	0.00
07/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5742	6	6	6	0.00
07/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5782	6	6	6	0.00
07/11/2023	R209 On 01-August-24			Bond Future	12.35	65.0602	64.9920	65.0602	0.00
07/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2035	2	2	2	0.00
07/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2054	2	2	2	0.00
07/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2016	2	2	2	0.00
07/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4619	5	5	5	0.00
07/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4563	5	5	5	0.00
07/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4591	5	5	5	0.00
07/11/2023	R209 On 07-November-24			Bond Future	12.48	63.4689	63.3992	63.4689	5,137.00
07/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2974	3	3	3	0.00
07/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2953	3	3	3	0.00
07/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2995	3	3	3	0.00
07/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4083	4	4	4	0.00
07/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4131	4	4	4	0.00
07/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4107	4	4	4	0.00
07/11/2023	R209 On 06-February-25			Bond Future	12.62	64.7963	64.7255	64.7963	0.00
07/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3416	3	3	3	0.00
07/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4199	4	4	4	0.00
07/11/2023	R210 On 02-November-23			Bond Future	235.74	235.7400	235.7400	235.7400	0.00
07/11/2023	R210 On 01-February-24			Bond Future	229.79	229.6520	229.7865	229.6520	501.00
07/11/2023	R210 On 02-May-24			Bond Future	231.69	231.5528	231.6904	231.5528	0.00
07/11/2023	R210 On 01-August-24			Bond Future	236.92	236.7782	236.9194	236.7782	0.00
07/11/2023	R210 On 07-November-24			Bond Future	239.35	239.2005	239.3455	239.2005	0.00
07/11/2023	R210 On 06-February-25			Bond Future	244.42	244.2742	244.4234	244.2742	0.00
07/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	4813	5	5	5	0.00
07/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/11/2023	R213 On 02-November-23			Bond Future	11.12	81.0355	81.0355	81.0355	0.00
07/11/2023	R213 On 01-February-24			Bond Future	11.05	83.5922	83.5530	83.5922	29,820.00
07/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3422	3	3	3	0.00
07/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3391	3	3	3	0.00
07/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3360	3	3	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
07/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	699	1	1	1	0.00
07/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	689	1	1	1	0.00
07/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	680	1	1	1	0.00
07/11/2023	R213 On 02-May-24			Bond Future	11.15	81.8906	81.8507	81.8906	0.00
07/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	769	1	1	1	0.00
07/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	759	1	1	1	0.00
07/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	780	1	1	1	0.00
07/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4337	4	4	4	0.00
07/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4402	4	4	4	0.00
07/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4369	4	4	4	0.00
07/11/2023	R213 On 01-August-24			Bond Future	11.24	83.7196	83.6789	83.7196	0.00
07/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2031	2	2	2	0.00
07/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2013	2	2	2	0.00
07/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2049	2	2	2	0.00
07/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3509	3	4	3	0.00
07/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3554	4	4	4	0.00
07/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3531	4	4	4	0.00
07/11/2023	R213 On 07-November-24			Bond Future	11.36	82.1727	82.1313	82.1727	0.00
07/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2858	3	3	3	0.00
07/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2879	3	3	3	0.00
07/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2839	3	3	3	0.00
07/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3434	3	3	3	0.00
07/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3397	3	3	3	0.00
07/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3415	3	3	3	0.00
07/11/2023	R213 On 06-February-25			Bond Future	11.52	83.8938	83.8520	83.8938	0.00
07/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3027	3	3	3	0.00
07/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3671	4	4	4	0.00
07/11/2023	R214 On 02-November-23			Bond Future	11.46	64.2059	64.2059	64.2059	0.00
07/11/2023	R214 On 01-February-24			Bond Future	12.40	61.4419	61.3750	61.4419	14,154.00
07/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1317	1	1	1	0.00
07/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1337	1	1	1	0.00
07/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1296	1	1	1	0.00
07/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2528	2	3	2	0.00
07/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2473	2	2	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
07/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2500	2	3	2	0.00
07/11/2023	R214 On 02-May-24			Bond Future	12.50	59.5023	59.4340	59.5023	10,172.00
07/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1880	2	2	2	7,110.00
07/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5612	6	6	6	0.00
07/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3676	4	4	4	0.00
07/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1839	2	2	2	10,000.00
07/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	803	1	1	1	0.00
07/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	814	1	1	1	0.00
07/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	793	1	1	1	0.00
07/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5915	6	6	6	0.00
07/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5831	6	6	6	0.00
07/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5873	6	6	6	0.00
07/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3582	4	4	4	0.00
07/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	2014	2	2	2	17,110.00
07/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3637	4	4	4	0.00
07/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1197	1	1	1	17,110.00
07/11/2023	R214 On 01-August-24			Bond Future	12.60	60.8311	60.7614	60.8311	0.00
07/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2361	2	2	2	0.00
07/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2382	2	2	2	0.00
07/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2341	2	2	2	0.00
07/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4418	4	4	4	0.00
07/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4363	4	4	4	0.00
07/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4390	4	4	4	0.00
07/11/2023	R214 On 07-November-24			Bond Future	12.73	58.9870	58.9158	58.9870	0.00
07/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3440	3	3	3	0.00
07/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3417	3	3	3	0.00
07/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3463	4	3	4	0.00
07/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3938	4	4	4	0.00
07/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3983	4	4	4	0.00
07/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3961	4	4	4	0.00
07/11/2023	R214 On 06-February-25			Bond Future	12.87	60.2209	60.1485	60.2209	0.00
07/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3560	4	4	4	0.00
07/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4252	4	4	4	0.00
07/11/2023	R248 On 02-November-23			Bond Future	11.48	79.4108	79.4108	79.4108	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
07/11/2023	R248 On 01-February-24			Bond Future	12.55	75.2164	75.1653	75.2164	227,510.00
07/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7411	7	7	7	0.00
07/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4233	4	4	4	0.00
07/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1315	1	1	1	0.00
07/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1337	1	1	1	0.00
07/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1293	1	1	1	0.00
07/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	343	0	0	0	1,000.00
07/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1668	2	2	2	100.00
07/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5271	5	5	5	0.00
07/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	914	1	1	1	1,000.00
07/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3103	3	3	3	0.00
07/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6717	7	7	7	0.00
07/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3671	4	4	4	0.00
07/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3596	4	4	4	0.00
07/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3634	4	4	4	0.00
07/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1257	1	1	1	1,100.00
07/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	484	0	0	0	1,100.00
07/11/2023	R248 On 02-May-24			Bond Future	12.66	72.4389	72.3867	72.4389	12,631.00
07/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	741	1	1	1	1,500.00
07/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2566	3	3	3	1,500.00
07/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4911	5	5	5	0.00
07/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	817	1	1	1	0.00
07/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	828	1	1	1	0.00
07/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	806	1	1	1	0.00
07/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8040	8	8	8	0.00
07/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7931	8	8	8	0.00
07/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7985	8	8	8	0.00
07/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2224	2	2	2	1,500.00
07/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	4023	4	4	4	0.00
07/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8371	8	8	8	0.00
07/11/2023	R248 On 01-August-24			Bond Future	12.77	74.0564	74.0032	74.0564	13,000.00
07/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2839	3	3	3	0.00
07/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2864	3	3	3	0.00
07/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2815	3	3	3	0.00
07/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5450	5	5	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
07/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5383	5	5	5	0.00
07/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5416	5	5	5	0.00
07/11/2023	R248 On 07-November-24			Bond Future	12.90	71.3852	71.3309	71.3852	0.00
07/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4231	4	4	4	0.00
07/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4259	4	4	4	0.00
07/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4203	4	4	4	0.00
07/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4830	5	5	5	0.00
07/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4776	5	5	5	0.00
07/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4803	5	5	5	0.00
07/11/2023	R248 On 06-February-25			Bond Future	13.04	72.8775	72.8224	72.8775	0.00
07/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3937	4	4	4	0.00
07/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5731	6	6	6	0.00
07/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00