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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/03/2023 TO: 07/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	2025 On 04-May-23			Bond Future	169.21	169.2060	169.2066	169.2060	5,381.00
07/03/2023	2025 On 03-August-23			Bond Future	170.85	170.8488	170.8492	170.8488	214.00
07/03/2023	2025 On 02-November-23			Bond Future	174.34	174.3365	174.3368	174.3365	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
07/03/2023	2025 On 01-February-24			Bond Future	176.25	176.2493	176.2494	176.2493	0.00
07/03/2023	2025 On 02-May-24			Bond Future	179.82	179.8146	179.8152	179.8146	0.00
07/03/2023	2029 On 04-May-23			Bond Future	121.33	121.3984	121.3332	121.3984	2,115.00
07/03/2023	2029 On 03-August-23			Bond Future	123.75	123.8203	123.7536	123.8203	728.00
07/03/2023	2029 On 02-November-23			Bond Future	124.96	125.0278	124.9597	125.0278	0.00
07/03/2023	2029 On 01-February-24			Bond Future	127.60	127.6738	127.6042	127.6738	0.00
07/03/2023	2029 On 02-May-24			Bond Future	128.84	128.9063	128.8355	128.9063	0.00
07/03/2023	2030 On 04-May-23			Bond Future	10.19	91.7312	91.6448	91.7312	85,795.00
07/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	221	0	0	0	150.00
07/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7817	8	8	8	0.00
07/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9599	10	10	10	0.00
07/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9867	10	10	10	0.00
07/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2539	3	3	3	350.00
07/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6169	6	6	6	0.00
07/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2180	2	2	2	0.00
07/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	22	0	0	0	388.00
07/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	301	0	0	0	479.00
07/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5075	5	5	5	0.00
07/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2117	2	2	2	0.00
07/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2149	2	2	2	0.00
07/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	425	0	0	0	388.00
07/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1812	2	2	2	479.00
07/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	778	1	1	1	1,080.00
07/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1647	2	2	2	0.00
07/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	808	1	1	1	0.00
07/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2295	2	2	2	0.00
07/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	662	1	1	1	0.00
07/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	674	1	1	1	0.00
07/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	137	0	0	0	150.00
07/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2676	3	3	3	0.00
07/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5410	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
07/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	3012	3	3	3	0.00
07/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	650	1	1	1	0.00
07/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	77	0	0	0	388.00
07/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	530	1	1	1	0.00
07/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	8	0	0	0	350.00
07/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	10	0	0	0	479.00
07/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	32	0	0	0	1,080.00
07/03/2023	2030 On 03-August-23			Bond Future	10.31	89.5320	89.4438	89.5320	11,931.00
07/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5052	5	5	5	0.00
07/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9343	9	9	9	0.00
07/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10407	10	10	10	0.00
07/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5019	5	5	5	0.00
07/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2233	2	2	2	1,012.00
07/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2876	3	3	3	350.00
07/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	4986	5	5	5	0.00
07/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	672	1	1	1	0.00
07/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1424	1	1	1	0.00
07/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	658	1	1	1	0.00
07/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	85	0	0	0	350.00
07/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	141	0	0	0	1,012.00
07/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1848	2	2	2	0.00
07/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	665	1	1	1	0.00
07/03/2023	2030 On 02-November-23			Bond Future	10.42	91.3391	91.2490	91.3391	0.00
07/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5630	6	6	6	0.00
07/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3448	4	3	4	0.00
07/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3395	3	3	3	0.00
07/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3422	3	3	3	0.00
07/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1757	2	2	2	800.00
07/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1011	1	1	1	800.00
07/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4648	5	5	5	0.00
07/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3225	3	3	3	0.00
07/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1793	2	2	2	0.00
07/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1808	2	2	2	0.00

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07/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1779	2	2	2	0.00
07/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	959	1	1	1	800.00
07/03/2023	2030 On 01-February-24			Bond Future	10.52	89.2468	89.1547	89.2468	0.00
07/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4928	5	5	5	0.00
07/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7102	7	7	7	0.00
07/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1909	2	2	2	400.00
07/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4790	5	5	5	0.00
07/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4901	5	5	5	0.00
07/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1166	1	1	1	400.00
07/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	4957	5	5	5	0.00
07/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1675	2	2	2	1,360.00
07/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4097	4	4	4	0.00
07/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1584	2	2	2	0.00
07/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	968	1	1	1	400.00
07/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5112	5	5	5	0.00
07/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1606	2	2	2	0.00
07/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1649	2	2	2	1,360.00
07/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3746	4	4	4	0.00
07/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1595	2	2	2	0.00
07/03/2023	2030 On 02-May-24			Bond Future	10.65	91.0295	90.9358	91.0295	0.00
07/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1527	2	2	2	0.00
07/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1499	2	1	2	0.00
07/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1513	2	2	2	0.00
07/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4848	5	5	5	0.00
07/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4875	5	5	5	0.00
07/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4821	5	5	5	0.00
07/03/2023	2032 On 04-May-23			Bond Future	10.76	86.8753	86.6987	86.8753	183,013.00
07/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	77	0	0	0	6,500.00
07/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	174	0	0	0	730.00
07/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2171	2	2	2	0.00
07/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1753	2	2	2	0.00
07/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1784	2	2	2	0.00

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07/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	455	1	0	1	500.00
07/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1068	1	1	1	400.00
07/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	864	1	1	1	730.00
07/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1815	2	2	2	0.00
07/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2376	3	2	3	0.00
07/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1243	1	1	1	0.00
07/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	60	0	0	0	500.00
07/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3531	4	4	4	400.00
07/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12278	12	12	12	0.00
07/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	5	0	0	0	400.00
07/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4905	5	5	5	0.00
07/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	885	1	1	1	730.00
07/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1176	1	1	1	0.00
07/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	2067	2	2	2	0.00
07/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1805	2	2	2	0.00
07/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2863	3	3	3	0.00
07/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1195	1	1	1	0.00
07/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1215	1	1	1	0.00
07/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	979	1	1	1	13,000.00
07/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1620	2	2	2	500.00
07/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4023	4	4	4	0.00
07/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	515	0	1	0	0.00
07/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5162	5	5	5	0.00
07/03/2023	2032 On 03-August-23			Bond Future	10.88	88.5875	88.4072	88.5875	2,600.00
07/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5218	5	5	5	0.00
07/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5254	5	5	5	0.00
07/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5290	5	5	5	0.00
07/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5765	6	6	6	5,000.00
07/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1198	1	1	1	1,500.00
07/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	420	0	0	0	1,500.00
07/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7112	7	7	7	0.00
07/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4150	4	4	4	0.00
07/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	883	1	1	1	0.00

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07/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	1010	1	1	1	0.00
07/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	1020	1	1	1	0.00
07/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	1031	1	1	1	0.00
07/03/2023	2032 On 02-November-23			Bond Future	11.00	86.2156	86.0316	86.2156	28.00
07/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3697	4	4	4	0.00
07/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3668	4	4	4	0.00
07/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3725	4	4	4	0.00
07/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2551	2	3	2	0.00
07/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2590	3	3	3	0.00
07/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2570	2	3	2	0.00
07/03/2023	2032 On 01-February-24			Bond Future	11.10	88.0219	87.8340	88.0219	0.00
07/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5571	6	6	6	0.00
07/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8099	8	8	8	0.00
07/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2626	3	3	3	1,200.00
07/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5508	6	6	6	0.00
07/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5540	6	6	6	0.00
07/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1350	1	1	1	1,200.00
07/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6753	7	7	7	0.00
07/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2145	2	2	2	0.00
07/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2159	2	2	2	0.00
07/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4281	4	4	4	0.00
07/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1295	1	1	1	1,200.00
07/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2131	2	2	2	0.00
07/03/2023	2032 On 02-May-24			Bond Future	11.24	85.6225	85.4311	85.6225	0.00
07/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2293	2	2	2	0.00
07/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2275	2	2	2	0.00
07/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2311	2	2	2	0.00
07/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5526	5	6	5	0.00
07/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5587	5	6	5	0.00
07/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5556	5	6	5	0.00
07/03/2023	2033 On 04-May-23			Bond Future	115.86	115.6553	115.8629	115.6553	1,540.00
07/03/2023	2033 On 03-August-23			Bond Future	118.17	117.9625	118.1741	117.9625	6,141.00

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07/03/2023	2033 On 02-November-23			Bond Future	119.18	118.9609	119.1768	118.9609	0.00
07/03/2023	2033 On 01-February-24			Bond Future	121.70	121.4784	121.6987	121.4784	0.00
07/03/2023	2033 On 02-May-24			Bond Future	122.72	122.4912	122.7162	122.4912	0.00
07/03/2023	2037 On 04-May-23			Bond Future	11.55	82.2243	81.5210	82.2243	63,444.00
07/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	623	1	1	1	400.00
07/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11224	12	11	12	0.00
07/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1195	2	1	2	0.00
07/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2581	3	3	3	400.00
07/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	507	1	1	1	703.00
07/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3179	4	3	4	0.00
07/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1148	1	1	1	0.00
07/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1172	1	1	1	0.00
07/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2563	2	3	2	0.00
07/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2599	2	3	2	0.00
07/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	30	0	0	0	400.00
07/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4062	4	4	4	0.00
07/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3690	3	4	3	0.00
07/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1271	1	1	1	0.00
07/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2528	2	3	2	0.00
07/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	980	1	1	1	703.00
07/03/2023	2037 On 03-August-23			Bond Future	11.68	79.5873	78.8701	79.5873	74,072.00
07/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4576	5	5	5	0.00
07/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	488	1	0	1	1,800.00
07/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1384	2	1	2	1,800.00
07/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4540	5	5	5	0.00
07/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4505	5	5	5	0.00
07/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2062	2	2	2	0.00
07/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2043	2	2	2	0.00
07/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5334	5	5	5	0.00
07/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8836	8	9	8	0.00
07/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2025	2	2	2	0.00
07/03/2023	2037 On 02-November-23			Bond Future	11.79	81.1938	80.4620	81.1938	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
07/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3103	3	3	3	0.00
07/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3130	3	3	3	0.00
07/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3157	4	3	4	0.00
07/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4468	4	4	4	0.00
07/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4439	4	4	4	0.00
07/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4409	4	4	4	0.00
07/03/2023	2037 On 01-February-24			Bond Future	11.91	78.6388	77.8915	78.6388	0.00
07/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5578	6	6	6	0.00
07/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5610	6	6	6	0.00
07/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5642	6	6	6	0.00
07/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3395	3	3	3	0.00
07/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3415	3	3	3	0.00
07/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3435	3	3	3	0.00
07/03/2023	2037 On 02-May-24			Bond Future	12.04	80.2089	79.4468	80.2089	0.00
07/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3023	3	3	3	0.00
07/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3068	3	3	3	0.00
07/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3045	3	3	3	0.00
07/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6368	6	6	6	0.00
07/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6403	6	6	6	0.00
07/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6334	6	6	6	0.00
07/03/2023	2038 On 04-May-23			Bond Future	128.86	129.0072	128.8576	129.0072	4,625.00
07/03/2023	2038 On 03-August-23			Bond Future	129.48	129.6315	129.4788	129.6315	0.00
07/03/2023	2038 On 02-November-23			Bond Future	132.12	132.2778	132.1219	132.2778	0.00
07/03/2023	2038 On 01-February-24			Bond Future	132.92	133.0787	132.9192	133.0787	0.00
07/03/2023	2038 On 02-May-24			Bond Future	135.61	135.7699	135.6076	135.7699	0.00
07/03/2023	2040 On 04-May-23			Bond Future	11.69	83.8561	82.8148	83.8561	51,616.00
07/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	23	0	0	0	388.00
07/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	195	0	0	0	486.00
07/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	354	1	0	1	388.00
07/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9850	11	10	11	0.00
07/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1371	2	1	2	486.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3306	4	3	4	0.00
07/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	484	1	0	1	684.00
07/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1193	2	1	2	0.00
07/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1218	2	1	2	0.00
07/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1242	2	1	2	0.00
07/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6603	8	7	8	0.00
07/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	335	0	0	0	388.00
07/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	99	0	0	0	486.00
07/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2884	2	3	2	0.00
07/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1158	1	1	1	684.00
07/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6470	6	6	6	0.00
07/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2923	2	3	2	0.00
07/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2962	2	3	2	0.00
07/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4725	4	5	4	0.00
07/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2696	2	3	2	0.00
07/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5333	4	5	4	0.00
07/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10301	9	10	9	0.00
07/03/2023	2040 On 03-August-23			Bond Future	11.82	81.0008	79.9389	81.0008	99,346.00
07/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4732	5	5	5	0.00
07/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4695	5	5	5	0.00
07/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4769	5	5	5	0.00
07/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2344	2	2	2	0.00
07/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2386	2	2	2	0.00
07/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2365	2	2	2	0.00
07/03/2023	2040 On 02-November-23			Bond Future	11.93	82.6358	81.5524	82.6358	0.00
07/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3152	4	3	4	0.00
07/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3124	4	3	4	0.00
07/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3097	4	3	4	0.00
07/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5238	5	5	5	0.00
07/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5170	5	5	5	0.00
07/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5204	5	5	5	0.00
07/03/2023	2040 On 01-February-24			Bond Future	12.05	79.8607	78.7545	79.8607	6.00
07/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5451	6	5	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
07/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5417	6	5	6	0.00
07/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5383	6	5	6	0.00
07/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3755	3	4	3	0.00
07/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3733	3	4	3	0.00
07/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3710	3	4	3	0.00
07/03/2023	2040 On 02-May-24			Bond Future	12.18	81.4549	80.3268	81.4549	0.00
07/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3220	4	3	4	0.00
07/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3195	4	3	4	0.00
07/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3170	4	3	4	0.00
07/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6526	6	7	6	0.00
07/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6598	6	7	6	0.00
07/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6562	6	7	6	0.00
07/03/2023	2044 On 04-May-23			Bond Future	11.79	80.0941	78.9800	80.0941	54,835.00
07/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	1032	1	1	1	0.00
07/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3766	5	4	5	0.00
07/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1895	3	2	3	0.00
07/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2764	4	3	4	0.00
07/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	988	1	1	1	0.00
07/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	1010	1	1	1	0.00
07/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3327	3	3	3	0.00
07/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2115	2	2	2	4,423.00
07/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3371	3	3	3	0.00
07/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1456	1	1	1	4,423.00
07/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	981	1	1	1	1,798.00
07/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3284	3	3	3	0.00
07/03/2023	2044 On 03-August-23			Bond Future	11.91	77.2899	76.1538	77.2899	21,473.00
07/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4348	5	4	5	0.00
07/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2962	4	3	4	0.00
07/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4312	5	4	5	0.00
07/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3760	4	4	4	0.00
07/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4277	5	4	5	0.00
07/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2824	2	3	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
07/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3198	3	3	3	4,754.00
07/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2801	2	3	2	0.00
07/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3926	3	4	3	3,076.00
07/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2777	2	3	2	0.00
07/03/2023	2044 On 02-November-23			Bond Future	12.02	78.8500	77.6909	78.8500	0.00
07/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2865	3	3	3	0.00
07/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2839	3	3	3	0.00
07/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2892	3	3	3	0.00
07/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5655	5	6	5	0.00
07/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5729	5	6	5	0.00
07/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5692	5	6	5	0.00
07/03/2023	2044 On 01-February-24			Bond Future	12.13	76.1208	74.9373	76.1208	0.00
07/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5113	6	5	6	0.00
07/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5081	6	5	6	0.00
07/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5146	6	5	6	0.00
07/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4202	4	4	4	0.00
07/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4252	4	4	4	0.00
07/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4227	4	4	4	0.00
07/03/2023	2044 On 02-May-24			Bond Future	12.26	77.6403	76.4333	77.6403	0.00
07/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3212	4	3	4	0.00
07/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3187	4	3	4	0.00
07/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3236	4	3	4	0.00
07/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6750	6	7	6	0.00
07/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6827	6	7	6	0.00
07/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6789	6	7	6	0.00
07/03/2023	2046 On 04-May-23			Bond Future	113.17	113.1632	113.1676	113.1632	17,308.00
07/03/2023	2046 On 03-August-23			Bond Future	115.43	115.4209	115.4252	115.4209	0.00
07/03/2023	2046 On 02-November-23			Bond Future	115.71	115.7027	115.7071	115.7027	0.00
07/03/2023	2046 On 01-February-24			Bond Future	118.16	118.1517	118.1559	118.1517	0.00
07/03/2023	2046 On 02-May-24			Bond Future	118.42	118.4192	118.4238	118.4192	0.00
07/03/2023	2050 On 04-May-23			Bond Future	115.45	115.3432	115.4494	115.3432	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2023	2050 On 03-August-23			Bond Future	115.58	115.4733	115.5813	115.4733	0.00
07/03/2023	2050 On 02-November-23			Bond Future	117.94	117.8306	117.9407	117.8306	0.00
07/03/2023	2050 On 01-February-24			Bond Future	118.21	118.0981	118.2105	118.0981	0.00
07/03/2023	2050 On 02-May-24			Bond Future	120.60	120.4862	120.6013	120.4862	0.00
07/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	AL37 On 04-May-23			Index Future	876.84	877.0140	876.8420	877.0140	0.00
07/03/2023	AL37 On 03-August-23			Index Future	894.12	894.2940	894.1180	894.2940	0.00
07/03/2023	AL37 On 02-November-23			Index Future	912.16	912.3400	912.1590	912.3400	0.00
07/03/2023	AL37 On 01-February-24			Index Future	931.25	931.4390	931.2540	931.4390	0.00
07/03/2023	AL37 On 02-May-24			Index Future	949.91	950.0970	949.9090	950.0970	0.00
07/03/2023	AL7T On 04-May-23			Index Future	1006.48	1010.4340	1006.4750	1010.4340	0.00
07/03/2023	AL7T On 03-August-23			Index Future	1026.31	1030.3440	1026.3060	1030.3440	0.00
07/03/2023	AL7T On 02-November-23			Index Future	1047.01	1051.1350	1047.0140	1051.1350	0.00
07/03/2023	AL7T On 01-February-24			Index Future	1068.93	1073.1400	1068.9320	1073.1400	0.00
07/03/2023	AL7T On 02-May-24			Index Future	1090.35	1094.6350	1090.3450	1094.6350	0.00
07/03/2023	ALBI On 04-May-23			Index Future	884.66	889.8600	884.6620	889.8600	100.00
07/03/2023	ALBI On 03-August-23			Index Future	902.09	907.3940	902.0920	907.3940	0.00
07/03/2023	ALBI On 02-November-23			Index Future	920.29	925.7040	920.2940	925.7040	0.00
07/03/2023	ALBI On 01-February-24			Index Future	939.56	945.0830	939.5590	945.0830	0.00
07/03/2023	ALBI On 02-May-24			Index Future	958.38	964.0130	958.3810	964.0130	0.00
07/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C025 On 31-January-25			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
07/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	C446 On 31-March-46			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
07/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2023	ES33 On 04-May-23			Bond Future	12.09	74.9010	74.3748	74.9010	0.00
07/03/2023	ES33 On 03-August-23			Bond Future	12.25	76.3952	75.8585	76.3952	350.00
07/03/2023	ES33 On 02-November-23			Bond Future	12.40	74.1602	73.6125	74.1602	0.00
07/03/2023	ES33 On 01-February-24			Bond Future	12.56	75.7304	75.1709	75.7304	0.00
07/03/2023	ES33 On 02-May-24			Bond Future	12.74	73.4654	72.8948	73.4654	0.00
07/03/2023	ES42 On 04-May-23			Bond Future	12.46	72.5859	71.7689	72.5859	0.00
07/03/2023	ES42 On 03-August-23			Bond Future	12.59	74.0342	73.2008	74.0342	4,000.00
07/03/2023	ES42 On 02-November-23			Bond Future	12.74	71.2832	70.4327	71.2832	0.00
07/03/2023	ES42 On 01-February-24			Bond Future	12.87	72.7930	71.9244	72.7930	0.00
07/03/2023	ES42 On 02-May-24			Bond Future	13.03	70.0016	69.1157	70.0016	0.00
07/03/2023	GOVI On 04-May-23			GOVI	871.91	876.9900	871.9050	876.9900	840.00
07/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	190250	24	19	24	0.00
07/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	190350	24	19	24	0.00
07/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	190450	24	19	24	0.00
07/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 03-August-23			GOVI	889.08	894.2700	889.0840	894.2700	0.00
07/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	518540	57	52	57	0.00
07/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	518740	57	52	57	0.00
07/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	518640	57	52	57	0.00
07/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-November-23			GOVI	907.02	912.3150	907.0240	912.3150	0.00
07/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	212240	27	21	27	0.00
07/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	212140	27	21	27	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
07/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	212040	26	21	26	0.00
07/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 01-February-24			GOVI	926.01	931.4140	926.0110	931.4140	0.00
07/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	460310	51	46	51	0.00
07/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	460210	51	46	51	0.00
07/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	460110	51	46	51	0.00
07/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-May-24			GOVI	944.56	950.0700	944.5620	950.0700	0.00
07/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	64080	1	6	1	0.00
07/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	64180	1	6	1	0.00
07/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	64280	1	6	1	0.00
07/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2023	IGOV On 04-May-23			Index Future	326.42	326.3540	326.4180	326.3540	655.00
07/03/2023	IGOV On 03-August-23			Index Future	332.93	332.8640	332.9280	332.8640	0.00
07/03/2023	IGOV On 02-November-23			Index Future	339.72	339.6580	339.7240	339.6580	0.00
07/03/2023	IGOV On 01-February-24			Index Future	346.91	346.8440	346.9120	346.8440	0.00
07/03/2023	IGOV On 02-May-24			Index Future	353.94	353.8660	353.9360	353.8660	0.00
07/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
07/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5250	92.5250	92.5250	0.00
07/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.75	92.2350	92.2550	92.2350	0.00
07/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.77	92.2200	92.2300	92.2200	0.00
07/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.90	92.0650	92.1050	92.0650	0.00
07/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.91	92.0500	92.0900	92.0500	0.00
07/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.98	91.9800	92.0200	91.9800	0.00
07/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.99	91.9600	92.0100	91.9600	75.00
07/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.98	91.9550	92.0250	91.9550	272.00
07/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.90	92.0050	92.1050	92.0050	0.00
07/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.78	92.1000	92.2200	92.1000	0.00
07/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.71	92.1600	92.2900	92.1600	68.00
07/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.64	92.2150	92.3650	92.2150	0.00
07/03/2023	R035 On 04-May-23			Bond Future	11.28	86.7624	86.1509	86.7624	158,829.00
07/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	29	0	0	0	388.00
07/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	223	0	0	0	491.00
07/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3936	4	4	4	0.00
07/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1595	2	2	2	0.00
07/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3645	4	4	4	0.00
07/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	335	0	0	0	770.00
07/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9978	11	10	11	0.00
07/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6588	7	7	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
07/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1538	2	2	2	0.00
07/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1566	2	2	2	0.00
07/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	387	1	0	1	388.00
07/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1153	1	1	1	770.00
07/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1456	2	1	2	491.00
07/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2506	2	3	2	0.00
07/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4429	4	4	4	0.00
07/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1961	2	2	2	0.00
07/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	225	0	0	0	388.00
07/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	53	0	0	0	491.00
07/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4683	4	5	4	0.00
07/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	765	1	1	1	1,035.00
07/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2111	2	2	2	0.00
07/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	676	1	1	1	770.00
07/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2020	2	2	2	0.00
07/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1990	2	2	2	0.00
07/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5375	5	5	5	0.00
07/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8822	8	9	8	0.00
07/03/2023	R035 On 03-August-23			Bond Future	11.40	88.4722	87.8485	88.4722	6,761.00
07/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4992	5	5	5	0.00
07/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5029	5	5	5	0.00
07/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5066	6	5	6	0.00
07/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1812	2	2	2	0.00
07/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1829	2	2	2	0.00
07/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1845	2	2	2	0.00
07/03/2023	R035 On 02-November-23			Bond Future	11.53	85.7534	85.1171	85.7534	71.00
07/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3433	4	3	4	0.00
07/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1571	2	2	2	400.00
07/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8313	9	8	9	0.00
07/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3377	4	3	4	0.00
07/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3405	4	3	4	0.00
07/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2614	3	3	3	400.00
07/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3985	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
07/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4013	4	4	4	0.00
07/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1458	1	1	1	400.00
07/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6760	6	7	6	0.00
07/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4883	5	5	5	0.00
07/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3958	4	4	4	0.00
07/03/2023	R035 On 01-February-24			Bond Future	11.64	87.5499	86.9001	87.5499	0.00
07/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10514	11	11	11	0.00
07/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5975	6	6	6	0.00
07/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6041	6	6	6	0.00
07/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2940	3	3	3	400.00
07/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6008	6	6	6	0.00
07/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1919	2	2	2	400.00
07/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7705	7	8	7	0.00
07/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5836	5	6	5	0.00
07/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3143	3	3	3	0.00
07/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3162	3	3	3	0.00
07/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3125	3	3	3	0.00
07/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1496	1	1	1	400.00
07/03/2023	R035 On 02-May-24			Bond Future	11.78	84.7938	84.1312	84.7938	0.00
07/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3082	3	3	3	0.00
07/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3038	3	3	3	0.00
07/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3060	3	3	3	0.00
07/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6185	6	6	6	0.00
07/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6219	6	6	6	0.00
07/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6152	6	6	6	0.00
07/03/2023	R186 On 04-May-23			Bond Future	8.56	109.8923	109.9281	109.8923	96,442.00
07/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	430	0	0	0	200.00
07/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1240	1	1	1	0.00
07/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1263	1	1	1	0.00
07/03/2023	R186 On 04-May-23		Call	Bond Future	9928	10	10	10	0.00
07/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1285	1	1	1	0.00
07/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	401	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
07/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	393	0	0	0	0.00
07/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	411	0	0	0	0.00
07/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1056	1	1	1	200.00
07/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
07/03/2023	R186 On 03-August-23			Bond Future	8.61	106.7535	106.7899	106.7535	0.00
07/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3621	4	4	4	0.00
07/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3572	4	4	4	0.00
07/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3597	4	4	4	0.00
07/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	299	0	0	0	0.00
07/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	303	0	0	0	0.00
07/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	295	0	0	0	0.00
07/03/2023	R186 On 02-November-23			Bond Future	8.65	108.9081	108.9452	108.9081	1,521.00
07/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5089	5	5	5	0.00
07/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2800	3	3	3	0.00
07/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2820	3	3	3	0.00
07/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2840	3	3	3	0.00
07/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2350	2	2	2	1,715.00
07/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	777	1	1	1	0.00
07/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	784	1	1	1	0.00
07/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	965	1	1	1	0.00
07/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	791	1	1	1	0.00
07/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	316	0	0	0	1,715.00
07/03/2023	R186 On 01-February-24			Bond Future	8.66	105.8831	105.9208	105.8831	0.00
07/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3073	3	3	3	0.00
07/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3036	3	3	3	0.00
07/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3055	3	3	3	0.00
07/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	890	1	1	1	0.00
07/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	903	1	1	1	0.00
07/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	897	1	1	1	0.00
07/03/2023	R186 On 02-May-24			Bond Future	8.72	107.9987	108.0374	107.9987	0.00
07/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	844	1	1	1	0.00
07/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	853	1	1	1	0.00
07/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	862	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
07/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2552	3	3	3	0.00
07/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2567	3	3	3	0.00
07/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2582	3	3	3	0.00
07/03/2023	R197 On 04-May-23			Bond Future	335.89	335.9707	335.8882	335.9707	309.00
07/03/2023	R197 On 03-August-23			Bond Future	333.55	333.6355	333.5509	333.6355	0.00
07/03/2023	R197 On 02-November-23			Bond Future	340.36	340.4464	340.3599	340.4464	0.00
07/03/2023	R202 On 04-May-23			Bond Future	251.74	251.7283	251.7375	251.7283	4,960.00
07/03/2023	R202 On 03-August-23			Bond Future	251.96	251.9498	251.9588	251.9498	460.00
07/03/2023	R202 On 02-November-23			Bond Future	257.10	257.0930	257.1021	257.0930	0.00
07/03/2023	R202 On 01-February-24			Bond Future	257.62	257.6125	257.6213	257.6125	0.00
07/03/2023	R202 On 02-May-24			Bond Future	262.83	262.8224	262.8320	262.8224	0.00
07/03/2023	R209 On 04-May-23			Bond Future	11.32	67.2632	66.7009	67.2632	19,542.00
07/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	850	1	1	1	1,250.00
07/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1069	1	1	1	0.00
07/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2083	2	2	2	2,250.00
07/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5774	6	6	6	0.00
07/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	39	0	0	0	500.00
07/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	228	0	0	0	4,500.00
07/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1027	1	1	1	0.00
07/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1048	1	1	1	0.00
07/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2157	2	2	2	0.00
07/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2188	2	2	2	0.00
07/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4522	4	5	4	0.00
07/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1179	1	1	1	0.00
07/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7148	7	7	7	0.00
07/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	196	0	0	0	9,750.00
07/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2127	2	2	2	0.00
07/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2476	2	2	2	8,250.00
07/03/2023	R209 On 03-August-23			Bond Future	11.43	68.5889	68.0153	68.5889	1,690.00
07/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4155	5	4	5	0.00
07/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1096	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4092	4	4	4	0.00
07/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4123	5	4	5	0.00
07/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	372	0	0	0	1,800.00
07/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7980	7	8	7	0.00
07/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1636	1	2	1	0.00
07/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4826	4	5	4	0.00
07/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1666	1	2	1	0.00
07/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1651	1	2	1	0.00
07/03/2023	R209 On 02-November-23			Bond Future	11.53	66.8218	66.2367	66.8218	741.00
07/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2807	3	3	3	0.00
07/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2759	3	3	3	0.00
07/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2783	3	3	3	0.00
07/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3732	3	4	3	0.00
07/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3758	3	4	3	0.00
07/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3706	3	4	3	0.00
07/03/2023	R209 On 01-February-24			Bond Future	11.63	68.2217	67.6243	68.2217	0.00
07/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5131	6	5	6	0.00
07/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5160	6	5	6	0.00
07/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5188	6	5	6	0.00
07/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2821	3	3	3	0.00
07/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2838	3	3	3	0.00
07/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2855	3	3	3	0.00
07/03/2023	R209 On 02-May-24			Bond Future	11.75	66.4348	65.8256	66.4348	0.00
07/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2746	3	3	3	0.00
07/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2707	3	3	3	0.00
07/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2726	3	3	3	0.00
07/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5507	5	6	5	0.00
07/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5537	5	6	5	0.00
07/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5477	5	5	5	0.00
07/03/2023	R210 On 04-May-23			Bond Future	223.68	223.5196	223.6803	223.5196	386.00
07/03/2023	R210 On 03-August-23			Bond Future	228.14	227.9788	228.1424	227.9788	300.00
07/03/2023	R210 On 02-November-23			Bond Future	229.66	229.4882	229.6550	229.4882	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
07/03/2023	R210 On 01-February-24			Bond Future	234.52	234.3451	234.5152	234.3451	0.00
07/03/2023	R210 On 02-May-24			Bond Future	236.04	235.8686	236.0427	235.8686	0.00
07/03/2023	R213 On 04-May-23			Bond Future	10.56	82.8296	82.6699	82.8296	33,941.00
07/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1740	2	2	2	0.00
07/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1769	2	2	2	0.00
07/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1798	2	2	2	0.00
07/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	952	1	1	1	0.00
07/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	969	1	1	1	0.00
07/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	985	1	1	1	0.00
07/03/2023	R213 On 03-August-23			Bond Future	10.68	84.4619	84.2989	84.4619	0.00
07/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4859	5	5	5	0.00
07/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4892	5	5	5	0.00
07/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4925	5	5	5	0.00
07/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	808	1	1	1	0.00
07/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	800	1	1	1	0.00
07/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	817	1	1	1	0.00
07/03/2023	R213 On 02-November-23			Bond Future	10.79	82.6138	82.4475	82.6138	5,775.00
07/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3469	4	3	4	0.00
07/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3496	4	3	4	0.00
07/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3523	4	4	4	0.00
07/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2068	2	2	2	0.00
07/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2084	2	2	2	0.00
07/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2100	2	2	2	0.00
07/03/2023	R213 On 01-February-24			Bond Future	10.91	84.3443	84.1744	84.3443	0.00
07/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5123	5	5	5	0.00
07/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5066	5	5	5	0.00
07/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5095	5	5	5	0.00
07/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1772	2	2	2	0.00
07/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1783	2	2	2	0.00
07/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1760	2	2	2	0.00
07/03/2023	R213 On 02-May-24			Bond Future	11.04	82.4766	82.3036	82.4766	0.00
07/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1847	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
07/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1863	2	2	2	0.00
07/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1879	2	2	2	0.00
07/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4982	5	5	5	0.00
07/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	5010	5	5	5	0.00
07/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	5037	5	5	5	0.00
07/03/2023	R214 On 04-May-23			Bond Future	11.53	64.2992	63.5232	64.2992	22,780.00
07/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1268	2	1	2	0.00
07/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1244	2	1	2	0.00
07/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1221	2	1	2	0.00
07/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2110	2	2	2	0.00
07/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2080	2	2	2	0.00
07/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2051	2	2	2	0.00
07/03/2023	R214 On 03-August-23			Bond Future	11.63	65.5663	64.7749	65.5663	2,980.00
07/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4425	5	4	5	0.00
07/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4361	5	4	5	0.00
07/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4393	5	4	5	0.00
07/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1808	2	2	2	0.00
07/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1824	2	2	2	0.00
07/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1792	2	2	2	0.00
07/03/2023	R214 On 02-November-23			Bond Future	11.74	63.5906	62.7832	63.5906	0.00
07/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2721	3	3	3	0.00
07/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2769	3	3	3	0.00
07/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2745	3	3	3	0.00
07/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4167	4	4	4	0.00
07/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4196	4	4	4	0.00
07/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4139	4	4	4	0.00
07/03/2023	R214 On 01-February-24			Bond Future	11.84	64.9228	64.0984	64.9228	0.00
07/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4640	5	5	5	0.00
07/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4668	5	5	5	0.00
07/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4697	5	5	5	0.00
07/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3110	3	3	3	0.00
07/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3129	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
07/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3148	3	3	3	0.00
07/03/2023	R214 On 02-May-24			Bond Future	11.95	62.9203	62.0795	62.9203	0.00
07/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2932	3	3	3	0.00
07/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2909	3	3	3	0.00
07/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2887	3	3	3	0.00
07/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5364	5	5	5	0.00
07/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5334	5	5	5	0.00
07/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5304	5	5	5	0.00
07/03/2023	R248 On 04-May-23			Bond Future	11.63	79.3928	78.3684	79.3928	236,060.00
07/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1245	2	1	2	0.00
07/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1220	2	1	2	0.00
07/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	80	0	0	0	1,500.00
07/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	727	1	1	1	1,500.00
07/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1270	2	1	2	0.00
07/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3111	3	3	3	0.00
07/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8767	8	9	8	0.00
07/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3195	3	3	3	0.00
07/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3153	3	3	3	0.00
07/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4275	4	4	4	0.00
07/03/2023	R248 On 03-August-23			Bond Future	11.74	80.9573	79.9126	80.9573	0.00
07/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4830	6	5	6	0.00
07/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4792	5	5	5	0.00
07/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4868	6	5	6	0.00
07/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2569	2	3	2	0.00
07/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2613	2	3	2	0.00
07/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2591	2	3	2	0.00
07/03/2023	R248 On 02-November-23			Bond Future	11.84	78.1504	77.0845	78.1504	0.00
07/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3283	4	3	4	0.00
07/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3255	4	3	4	0.00
07/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3226	4	3	4	0.00
07/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5544	5	6	5	0.00
07/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5618	5	6	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
07/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5581	5	6	5	0.00
07/03/2023	R248 On 01-February-24			Bond Future	11.95	79.7876	78.6994	79.7876	13,000.00
07/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5535	6	6	6	0.00
07/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5500	6	6	6	0.00
07/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5466	6	5	6	0.00
07/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4310	4	4	4	0.00
07/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4285	4	4	4	0.00
07/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4260	4	4	4	0.00
07/03/2023	R248 On 02-May-24			Bond Future	12.06	76.9396	75.8297	76.9396	0.00
07/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3368	4	3	4	0.00
07/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3343	4	3	4	0.00
07/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3318	4	3	4	0.00
07/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7028	6	7	6	0.00
07/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7108	6	7	6	0.00
07/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7068	6	7	6	0.00