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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	2025 On 03-August-23			Bond Future	171.28	171.2007	171.2773	171.2007	6,305.00
08/06/2023	2025 On 02-November-23			Bond Future	175.15	175.1145	175.1508	175.1145	0.00
08/06/2023	2025 On 01-February-24			Bond Future	177.46	177.4536	177.4576	177.4536	0.00
08/06/2023	2025 On 02-May-24			Bond Future	181.72	181.7568	181.7192	181.7568	0.00
08/06/2023	2025 On 01-August-24			Bond Future	184.05	184.0927	184.0520	184.0927	0.00
08/06/2023	2029 On 03-August-23			Bond Future	124.53	124.0478	124.5281	124.0478	2,275.00
08/06/2023	2029 On 02-November-23			Bond Future	126.01	125.5480	126.0089	125.5480	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
08/06/2023	2029 On 01-February-24			Bond Future	128.97	128.5189	128.9669	128.5189	0.00
08/06/2023	2029 On 02-May-24			Bond Future	130.69	130.2575	130.6862	130.2575	0.00
08/06/2023	2029 On 01-August-24			Bond Future	133.70	133.2607	133.6978	133.2607	0.00
08/06/2023	2030 On 03-August-23			Bond Future	10.88	86.6462	10.8843	86.6462	96,972.00
08/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2672	2	2672	2	0.00
08/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	6878	7	6878	7	0.00
08/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	503	0	503	0	1,012.00
08/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	895	1	895	1	350.00
08/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2612	2	2612	2	0.00
08/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	7957	8	7957	8	0.00
08/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2642	2	2642	2	0.00
08/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	715	1	715	1	0.00
08/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	71	0	71	0	350.00
08/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	736	1	736	1	0.00
08/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1880	2	1880	2	0.00
08/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	113	0	113	0	1,012.00
08/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2554	3	2554	3	0.00
08/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	725	1	725	1	0.00
08/06/2023	2030 On 02-November-23			Bond Future	10.97	88.6066	10.9737	88.6066	312.00
08/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5771	5	5771	5	0.00
08/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2581	2	2581	2	500.00
08/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3714	3	3714	3	0.00
08/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1944	2	1944	2	0.00
08/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	681	1	681	1	500.00
08/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1580	1	1580	1	500.00
08/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3341	3	3341	3	0.00
08/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1905	2	1905	2	0.00
08/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1924	2	1924	2	0.00
08/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	841	1	841	1	800.00
08/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1227	1	1227	1	500.00
08/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	472	0	472	0	800.00
08/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6404	7	6404	7	0.00
08/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4603	5	4603	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
08/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2591	3	2591	3	0.00
08/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2612	3	2612	3	0.00
08/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1516	2	1516	2	500.00
08/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	710	1	710	1	500.00
08/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	3029	3	3029	3	0.00
08/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	5217	6	5217	6	0.00
08/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2569	3	2569	3	0.00
08/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3635	4	3635	4	0.00
08/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1338	1	1338	1	800.00
08/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1990	2	1990	2	0.00
08/06/2023	2030 On 01-February-24			Bond Future	11.05	86.6770	11.0534	86.6770	0.00
08/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4629	4	4629	4	0.00
08/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5289	5	5289	5	0.00
08/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4335	4	4335	4	0.00
08/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3246	3	3246	3	0.00
08/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3340	3	3340	3	0.00
08/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3363	3	3363	3	0.00
08/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1530	1	1530	1	500.00
08/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1151	1	1151	1	400.00
08/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	736	1	736	1	400.00
08/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	984	1	984	1	500.00
08/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3387	3	3387	3	0.00
08/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4602	0	4602	0	0.00
08/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1243	1	1243	1	200.00
08/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2573	2	2573	2	0.00
08/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1019	1	1019	1	1,360.00
08/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1083	0	1083	0	500.00
08/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5351	0	5351	0	0.00
08/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6821	7	6821	7	0.00
08/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5712	6	5712	6	0.00
08/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5579	6	5579	6	0.00
08/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4846	5	4846	5	0.00
08/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1539	0	1539	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2153	2	2153	2	0.00
08/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1529	2	1529	2	500.00
08/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1293	1	1293	1	400.00
08/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5127	5	5127	5	0.00
08/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4188	4	4188	4	0.00
08/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2783	3	2783	3	700.00
08/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2168	2	2168	2	0.00
08/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2183	2	2183	2	0.00
08/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2245	2	2245	2	1,360.00
08/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1650	2	1650	2	200.00
08/06/2023	2030 On 02-May-24			Bond Future	11.13	88.7608	11.1322	88.7608	0.00
08/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8209	8	8209	8	0.00
08/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2960	3	2960	3	500.00
08/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4874	5	4874	5	0.00
08/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1395	1	1395	1	1,000.00
08/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1067	1	1067	1	0.00
08/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6040	6	6040	6	0.00
08/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2037	2	2037	2	500.00
08/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2377	2	2377	2	1,080.00
08/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1049	1	1049	1	0.00
08/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1058	1	1058	1	0.00
08/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	923	1	923	1	1,000.00
08/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6765	7	6765	7	0.00
08/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6242	6	6242	6	0.00
08/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6274	7	6274	7	0.00
08/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3577	4	3577	4	0.00
08/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	4016	4	4016	4	0.00
08/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1444	1	1444	1	1,080.00
08/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3007	3	3007	3	0.00
08/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	6210	6	6210	6	0.00
08/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	5199	5	5199	5	0.00
08/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1863	2	1863	2	1,000.00
08/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	927	1	927	1	500.00

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08/06/2023	2030 On 01-August-24			Bond Future	11.24	86.7798	11.2436	86.7798	0.00
08/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1808	2	1808	2	0.00
08/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1780	2	1780	2	0.00
08/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1794	2	1794	2	0.00
08/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5043	5	5043	5	0.00
08/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5068	5	5068	5	0.00
08/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	5019	5	5019	5	0.00
08/06/2023	2032 On 03-August-23			Bond Future	11.46	85.1506	11.4599	85.1506	116,224.00
08/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1543	1	1543	1	0.00
08/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3263	3	3263	3	5,000.00
08/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2456	2	2456	2	0.00
08/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2424	2	2424	2	0.00
08/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1679	1	1679	1	11,000.00
08/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
08/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	48	0	48	0	7,500.00
08/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3404	3	3404	3	3,000.00
08/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2488	2	2488	2	0.00
08/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2918	3	2918	3	5,000.00
08/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1819	2	1819	2	0.00
08/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1391	2	1391	2	7,500.00
08/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	857	1	857	1	0.00
08/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1029	1	1029	1	0.00
08/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	702	1	702	1	3,000.00
08/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5821	6	5821	6	0.00
08/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9516	10	9516	10	0.00
08/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1488	2	1488	2	11,000.00
08/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1058	1	1058	1	0.00
08/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1043	1	1043	1	0.00
08/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	744	1	744	1	0.00
08/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1591	2	1591	2	7,500.00
08/06/2023	2032 On 02-November-23			Bond Future	11.56	82.9128	11.5626	82.9128	65,300.00
08/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4627	4	4627	4	0.00
08/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1899	2	1899	2	0.00

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08/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1635	1	1635	1	500.00
08/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1879	2	1879	2	0.00
08/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1919	2	1919	2	0.00
08/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	911	1	911	1	500.00
08/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3545	3	3545	3	0.00
08/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1993	2	1993	2	0.00
08/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3874	4	3874	4	0.00
08/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5607	6	5607	6	0.00
08/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3439	4	3439	4	0.00
08/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3495	4	3495	4	0.00
08/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3467	4	3467	4	0.00
08/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1462	2	1462	2	500.00
08/06/2023	2032 On 01-February-24			Bond Future	11.66	84.8565	11.6554	84.8565	0.00
08/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	5958	6	5958	6	0.00
08/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3727	3	3727	3	0.00
08/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1483	1	1483	1	1,200.00
08/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5587	5	5587	5	0.00
08/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6304	6	6304	6	0.00
08/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3675	3	3675	3	0.00
08/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3701	3	3701	3	0.00
08/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1513	1	1513	1	200.00
08/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2026	2	2026	2	500.00
08/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3468	3	3468	3	0.00
08/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	725	1	725	1	1,200.00
08/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1272	1	1272	1	500.00
08/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8688	9	8688	9	0.00
08/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3038	3	3038	3	200.00
08/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4655	5	4655	5	0.00
08/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2865	3	2865	3	0.00
08/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2884	3	2884	3	0.00
08/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1593	2	1593	2	500.00
08/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5698	6	5698	6	0.00
08/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2847	3	2847	3	0.00

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08/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5630	6	5630	6	0.00
08/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6319	7	6319	7	0.00
08/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1713	2	1713	2	1,200.00
08/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1854	2	1854	2	200.00
08/06/2023	2032 On 02-May-24			Bond Future	11.74	82.7310	11.7446	82.7310	0.00
08/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8068	8	8068	8	0.00
08/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2035	2	2035	2	500.00
08/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2525	2	2525	2	1,550.00
08/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1257	1	1257	1	0.00
08/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1302	1	1302	1	500.00
08/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1246	1	1246	1	0.00
08/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6648	6	6648	6	0.00
08/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7525	7	7525	7	0.00
08/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1657	2	1657	2	1,000.00
08/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1268	1	1268	1	0.00
08/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1060	1	1060	1	1,000.00
08/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1371	1	1371	1	1,550.00
08/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6442	7	6442	7	0.00
08/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7542	8	7542	8	0.00
08/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6774	7	6774	7	0.00
08/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5725	6	5725	6	0.00
08/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1441	2	1441	2	500.00
08/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6849	7	6849	7	0.00
08/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6662	7	6662	7	0.00
08/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6811	7	6811	7	0.00
08/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4308	5	4308	5	0.00
08/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	5020	5	5020	5	0.00
08/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1302	1	1302	1	1,550.00
08/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1703	2	1703	2	1,000.00
08/06/2023	2032 On 01-August-24			Bond Future	11.86	84.6165	11.8587	84.6165	0.00
08/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2160	2	2160	2	0.00
08/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2177	2	2177	2	0.00
08/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2194	2	2194	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
08/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5353	6	5353	6	0.00
08/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5381	6	5381	6	0.00
08/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5410	6	5410	6	0.00
08/06/2023	2033 On 03-August-23			Bond Future	117.13	117.0842	117.1303	117.0842	7,227.00
08/06/2023	2033 On 02-November-23			Bond Future	118.35	118.3327	118.3513	118.3327	0.00
08/06/2023	2033 On 01-February-24			Bond Future	121.13	121.1329	121.1295	121.1329	0.00
08/06/2023	2033 On 02-May-24			Bond Future	122.57	122.5967	122.5651	122.5967	0.00
08/06/2023	2033 On 01-August-24			Bond Future	125.39	125.4233	125.3896	125.4233	0.00
08/06/2023	2037 On 03-August-23			Bond Future	12.26	75.3417	12.2627	75.3417	133,342.00
08/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	7	0	7	0	1,800.00
08/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1502	1	1502	1	0.00
08/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	90	0	90	0	1,800.00
08/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1452	1	1452	1	0.00
08/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1477	1	1477	1	0.00
08/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2185	2	2185	2	0.00
08/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2214	2	2214	2	0.00
08/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7245	8	7245	8	0.00
08/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2156	2	2156	2	0.00
08/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11560	12	11560	12	0.00
08/06/2023	2037 On 02-November-23			Bond Future	12.37	77.0465	12.3706	77.0465	0.00
08/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1163	1	1163	1	0.00
08/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1148	1	1148	1	0.00
08/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2056	2	2056	2	750.00
08/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3385	3	3385	3	750.00
08/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8168	8	8168	8	0.00
08/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1180	1	1180	1	0.00
08/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5616	6	5616	6	0.00
08/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	820	1	820	1	750.00
08/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5575	6	5575	6	0.00
08/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2612	3	2612	3	0.00
08/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3919	4	3919	4	0.00
08/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5535	6	5535	6	0.00
08/06/2023	2037 On 01-February-24			Bond Future	12.47	74.5956	12.4737	74.5956	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
08/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8425	8	8425	8	0.00
08/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3282	3	3282	3	0.00
08/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3308	3	3308	3	0.00
08/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2737	3	2737	3	2,500.00
08/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3334	3	3334	3	0.00
08/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5068	5	5068	5	0.00
08/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2777	3	2777	3	2,500.00
08/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1464	1	1464	1	2,500.00
08/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4077	4	4077	4	0.00
08/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4747	5	4747	5	0.00
08/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4103	4	4103	4	0.00
08/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4129	4	4129	4	0.00
08/06/2023	2037 On 02-May-24			Bond Future	12.58	76.3892	12.5753	76.3892	0.00
08/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1578	2	1578	2	0.00
08/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1591	2	1591	2	0.00
08/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1605	2	1605	2	0.00
08/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7720	8	7720	8	0.00
08/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7677	8	7677	8	0.00
08/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7634	8	7634	8	0.00
08/06/2023	2037 On 01-August-24			Bond Future	12.70	73.8747	12.6996	73.8747	0.00
08/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2851	3	2851	3	0.00
08/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2809	3	2809	3	0.00
08/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2830	3	2830	3	0.00
08/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5901	6	5901	6	0.00
08/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5933	6	5933	6	0.00
08/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5869	6	5869	6	0.00
08/06/2023	2038 On 03-August-23			Bond Future	127.33	126.8295	127.3327	126.8295	3,022.00
08/06/2023	2038 On 02-November-23			Bond Future	130.21	129.7292	130.2124	129.7292	1,706.00
08/06/2023	2038 On 01-February-24			Bond Future	131.24	130.7688	131.2389	130.7688	0.00
08/06/2023	2038 On 02-May-24			Bond Future	134.39	133.9401	134.3908	133.9401	0.00
08/06/2023	2038 On 01-August-24			Bond Future	135.40	134.9406	135.4001	134.9406	21.00
08/06/2023	2040 On 03-August-23			Bond Future	12.43	76.1349	12.4327	76.1349	133,292.00
08/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1333	1	1333	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
08/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1358	1	1358	1	0.00
08/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1382	1	1382	1	0.00
08/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2533	3	2533	3	0.00
08/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2566	3	2566	3	0.00
08/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2600	3	2600	3	0.00
08/06/2023	2040 On 02-November-23			Bond Future	12.54	77.8576	12.5411	77.8576	0.00
08/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1404	1	1404	1	128.00
08/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1064	1	1064	1	0.00
08/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3384	3	3384	3	128.00
08/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7023	7	7023	7	0.00
08/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1049	1	1049	1	0.00
08/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1034	1	1034	1	0.00
08/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6656	7	6656	7	0.00
08/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6563	7	6563	7	0.00
08/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1313	1	1313	1	128.00
08/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3059	3	3059	3	0.00
08/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5682	6	5682	6	0.00
08/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6609	7	6609	7	0.00
08/06/2023	2040 On 01-February-24			Bond Future	12.64	75.1755	12.6448	75.1755	28.00
08/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3132	3	3132	3	0.00
08/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3080	3	3080	3	0.00
08/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3105	3	3105	3	0.00
08/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4795	5	4795	5	0.00
08/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4826	5	4826	5	0.00
08/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4765	5	4765	5	0.00
08/06/2023	2040 On 02-May-24			Bond Future	12.75	76.9831	12.7469	76.9831	0.00
08/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1751	2	1751	2	0.00
08/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1721	2	1721	2	0.00
08/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1736	2	1736	2	0.00
08/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8208	8	8208	8	0.00
08/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8301	8	8301	8	0.00
08/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8255	8	8255	8	0.00
08/06/2023	2040 On 01-August-24			Bond Future	12.87	74.2315	12.8707	74.2315	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
08/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3162	3	3162	3	0.00
08/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3185	3	3185	3	0.00
08/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3208	3	3208	3	0.00
08/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6094	6	6094	6	0.00
08/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6128	6	6128	6	0.00
08/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6161	6	6161	6	0.00
08/06/2023	2044 On 03-August-23			Bond Future	12.45	72.7173	12.4543	72.7173	84,728.00
08/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	486	0	486	0	4,553.00
08/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1213	1	1213	1	0.00
08/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2098	2	2098	2	0.00
08/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	863	1	863	1	0.00
08/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1190	1	1190	1	0.00
08/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1168	1	1168	1	0.00
08/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2922	3	2922	3	0.00
08/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2885	3	2885	3	0.00
08/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3508	4	3508	4	4,754.00
08/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1841	2	1841	2	9,106.00
08/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2849	3	2849	3	0.00
08/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4656	5	4656	5	3,076.00
08/06/2023	2044 On 02-November-23			Bond Future	12.56	74.3627	12.5576	74.3627	0.00
08/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	984	1	984	1	0.00
08/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	999	1	999	1	0.00
08/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1014	1	1014	1	0.00
08/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6888	7	6888	7	0.00
08/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6936	7	6936	7	0.00
08/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6985	7	6985	7	0.00
08/06/2023	2044 On 01-February-24			Bond Future	12.66	71.7238	12.6564	71.7238	0.00
08/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2950	3	2950	3	0.00
08/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2975	3	2975	3	0.00
08/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3001	3	3001	3	0.00
08/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5062	5	5062	5	0.00
08/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5094	5	5094	5	0.00
08/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5126	5	5126	5	0.00

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08/06/2023	2044 On 02-May-24			Bond Future	12.75	73.4485	12.7533	73.4485	0.00
08/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2014	2	2014	2	0.00
08/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2031	2	2031	2	0.00
08/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2047	2	2047	2	0.00
08/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8350	8	8350	8	0.00
08/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8396	8	8396	8	0.00
08/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8443	8	8443	8	0.00
08/06/2023	2044 On 01-August-24			Bond Future	12.87	70.7414	12.8704	70.7414	0.00
08/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3465	3	3465	3	0.00
08/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3419	3	3419	3	0.00
08/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3442	3	3442	3	0.00
08/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6655	7	6655	7	0.00
08/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6689	7	6689	7	0.00
08/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6620	6	6620	6	0.00
08/06/2023	2046 On 03-August-23			Bond Future	113.71	111.8136	113.7070	111.8136	12,882.00
08/06/2023	2046 On 02-November-23			Bond Future	114.18	112.2714	114.1802	112.2714	4,626.00
08/06/2023	2046 On 01-February-24			Bond Future	116.86	114.9283	116.8608	114.9283	0.00
08/06/2023	2046 On 02-May-24			Bond Future	117.50	115.5502	117.5023	115.5502	0.00
08/06/2023	2046 On 01-August-24			Bond Future	120.21	118.2129	120.2089	118.2129	0.00
08/06/2023	2050 On 03-August-23			Bond Future	109.82	112.2865	109.8211	112.2865	10,740.00
08/06/2023	2050 On 02-November-23			Bond Future	112.30	114.8534	112.3046	114.8534	3,364.00
08/06/2023	2050 On 01-February-24			Bond Future	112.68	115.3120	112.6818	115.3120	0.00
08/06/2023	2050 On 02-May-24			Bond Future	115.39	118.1085	115.3880	118.1085	0.00
08/06/2023	2050 On 01-August-24			Bond Future	115.72	118.5051	115.7207	118.5051	0.00
08/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	AL37 On 03-August-23			Index Future	871.22	869.6130	871.2170	869.6130	0.00
08/06/2023	AL37 On 02-November-23			Index Future	890.71	889.2800	890.7070	889.2800	0.00
08/06/2023	AL37 On 01-February-24			Index Future	911.41	910.1160	911.4080	910.1160	0.00
08/06/2023	AL37 On 02-May-24			Index Future	933.09	931.9830	933.0920	931.9830	0.00
08/06/2023	AL37 On 01-August-24			Index Future	954.41	953.2890	954.4100	953.2890	0.00
08/06/2023	AL7T On 03-August-23			Index Future	992.25	987.5230	992.2540	987.5230	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
08/06/2023	AL7T On 02-November-23			Index Future	1014.45	1009.8570	1014.4510	1009.8570	0.00
08/06/2023	AL7T On 01-February-24			Index Future	1038.03	1033.5180	1038.0280	1033.5180	0.00
08/06/2023	AL7T On 02-May-24			Index Future	1062.72	1058.3500	1062.7240	1058.3500	0.00
08/06/2023	AL7T On 01-August-24			Index Future	1087.00	1082.5450	1087.0040	1082.5450	0.00
08/06/2023	ALBI On 03-August-23			Index Future	870.81	867.9610	870.8050	867.9610	106.00
08/06/2023	ALBI On 02-November-23			Index Future	890.29	887.5910	890.2860	887.5910	0.00
08/06/2023	ALBI On 01-February-24			Index Future	910.98	908.3870	910.9770	908.3870	0.00
08/06/2023	ALBI On 02-May-24			Index Future	932.65	930.2130	932.6500	930.2130	0.00
08/06/2023	ALBI On 01-August-24			Index Future	953.96	951.4780	953.9590	951.4780	0.00
08/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C431 On 31-January-31			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
08/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2023	ES33 On 03-August-23			Bond Future	12.81	73.0023	12.8127	73.0023	350.00
08/06/2023	ES33 On 02-November-23			Bond Future	12.96	70.8716	12.9568	70.8716	0.00
08/06/2023	ES33 On 01-February-24			Bond Future	13.10	72.5493	13.0976	72.5493	0.00
08/06/2023	ES33 On 02-May-24			Bond Future	13.23	70.5063	13.2335	70.5063	0.00
08/06/2023	ES33 On 01-August-24			Bond Future	13.39	72.1280	13.3932	72.1280	0.00
08/06/2023	ES42 On 03-August-23			Bond Future	13.16	70.0200	13.1610	70.0200	4,000.00
08/06/2023	ES42 On 02-November-23			Bond Future	13.29	67.3568	13.2949	67.3568	0.00
08/06/2023	ES42 On 01-February-24			Bond Future	13.42	68.9517	13.4194	68.9517	0.00
08/06/2023	ES42 On 02-May-24			Bond Future	13.54	66.3607	13.5445	66.3607	0.00
08/06/2023	ES42 On 01-August-24			Bond Future	13.69	67.8848	13.6868	67.8848	0.00
08/06/2023	GOVI On 03-August-23			GOVI	858.25	855.3980	858.2510	855.3980	836.00
08/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	210210	18	210210	18	0.00
08/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	210410	18	210410	18	0.00
08/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	210310	18	210310	18	0.00
08/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23			GOVI	877.45	874.7450	877.4510	874.7450	0.00
08/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	83590	11	83590	11	0.00
08/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	83690	11	83690	11	0.00
08/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	83490	11	83490	11	0.00
08/06/2023	GOVI On 01-February-24			GOVI	897.84	895.2400	897.8440	895.2400	0.00
08/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	178640	15	178640	15	0.00
08/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	178540	15	178540	15	0.00
08/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	178440	15	178440	15	0.00
08/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24			GOVI	919.21	916.7500	919.2050	916.7500	0.00
08/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	317650	34	317650	34	0.00
08/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	317750	34	317750	34	0.00
08/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	317850	34	317850	34	0.00
08/06/2023	GOVI On 01-August-24			GOVI	940.21	937.7070	940.2060	937.7070	0.00
08/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
08/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	31840	6	31840	6	0.00
08/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	31740	6	31740	6	0.00
08/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	31640	6	31640	6	0.00
08/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2023	IGOV On 03-August-23			Index Future	327.11	327.0720	327.1110	327.0720	639.00
08/06/2023	IGOV On 02-November-23			Index Future	334.51	334.5480	334.5080	334.5480	16.00
08/06/2023	IGOV On 01-February-24			Index Future	342.36	342.4640	342.3600	342.4640	0.00
08/06/2023	IGOV On 02-May-24			Index Future	350.58	350.7680	350.5810	350.7680	0.00
08/06/2023	IGOV On 01-August-24			Index Future	358.66	358.8600	358.6640	358.8600	0.00
08/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
08/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.55	91.4400	8.5500	91.4400	0.00
08/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.87	91.1250	8.8650	91.1250	0.00
08/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.94	91.0600	8.9400	91.0600	0.00
08/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.00	90.9900	9.0000	90.9900	0.00
08/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.05	90.9500	9.0450	90.9500	0.00
08/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.09	90.9150	9.0850	90.9150	0.00
08/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.10	90.9350	9.0950	90.9350	0.00
08/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.96	91.0950	8.9600	91.0950	0.00
08/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.85	91.2300	8.8500	91.2300	0.00
08/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.67	91.4000	8.6700	91.4000	0.00
08/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.61	91.4700	8.6100	91.4700	0.00
08/06/2023	R035 On 03-August-23			Bond Future	11.99	84.2841	11.9876	84.2841	61,015.00
08/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1205	1	1205	1	0.00
08/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1811	2	1811	2	0.00
08/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1783	2	1783	2	0.00
08/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1839	2	1839	2	0.00
08/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3500	3	3500	3	5,000.00
08/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1773	2	1773	2	0.00
08/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1824	2	1824	2	0.00
08/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1798	2	1798	2	0.00
08/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	844	1	844	1	0.00
08/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2480	3	2480	3	4,870.00
08/06/2023	R035 On 02-November-23			Bond Future	12.10	81.6785	12.0992	81.6785	109,778.00
08/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1376	1	1376	1	0.00
08/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2001	2	2001	2	750.00
08/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	440	0	440	0	400.00
08/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3322	3	3322	3	750.00
08/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5323	5	5323	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
08/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8073	8	8073	8	0.00
08/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	909	1	909	1	400.00
08/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1340	1	1340	1	0.00
08/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1358	1	1358	1	0.00
08/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	5011	5	5011	5	0.00
08/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	5049	5	5049	5	0.00
08/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	808	1	808	1	750.00
08/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1541	2	1541	2	400.00
08/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2593	3	2593	3	0.00
08/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	6251	7	6251	7	0.00
08/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8702	9	8702	9	0.00
08/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3905	4	3905	4	0.00
08/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4974	5	4974	5	0.00
08/06/2023	R035 On 01-February-24			Bond Future	12.21	83.5930	12.2064	83.5930	0.00
08/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3648	3	3648	3	0.00
08/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1369	1	1369	1	400.00
08/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3593	3	3593	3	0.00
08/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7697	7	7697	7	0.00
08/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3621	3	3621	3	0.00
08/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	809	1	809	1	400.00
08/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9543	10	9543	10	0.00
08/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3705	4	3705	4	0.00
08/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	7213	7	7213	7	0.00
08/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3729	4	3729	4	0.00
08/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1628	2	1628	2	400.00
08/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3681	4	3681	4	0.00
08/06/2023	R035 On 02-May-24			Bond Future	12.30	81.0844	12.3010	81.0844	0.00
08/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1623	2	1623	2	0.00
08/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1609	2	1609	2	0.00
08/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1595	2	1595	2	0.00
08/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7475	8	7475	8	0.00
08/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7433	8	7433	8	0.00
08/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7392	8	7392	8	0.00

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08/06/2023	R035 On 01-August-24			Bond Future	12.42	82.9328	12.4159	82.9328	0.00
08/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2714	3	2714	3	0.00
08/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2734	3	2734	3	0.00
08/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2755	3	2755	3	0.00
08/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5892	6	5892	6	0.00
08/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5861	6	5861	6	0.00
08/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5829	6	5829	6	0.00
08/06/2023	R053 On 03-August-23			Bond Future	12.40	97.7240	12.4045	97.7240	0.00
08/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3843	4	3843	4	0.00
08/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3889	4	3889	4	0.00
08/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3936	4	3936	4	0.00
08/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1655	2	1655	2	0.00
08/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1680	2	1680	2	0.00
08/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1704	2	1704	2	0.00
08/06/2023	R053 On 02-November-23			Bond Future	12.51	94.0673	12.5088	94.0673	1,349.00
08/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5603	5	5603	5	0.00
08/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5517	5	5517	5	0.00
08/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5560	5	5560	5	0.00
08/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3345	3	3345	3	0.00
08/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3372	3	3372	3	0.00
08/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3319	3	3319	3	0.00
08/06/2023	R053 On 01-February-24			Bond Future	12.61	96.2727	12.6051	96.2727	0.00
08/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6615	7	6615	7	0.00
08/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6532	6	6532	6	0.00
08/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6573	7	6573	7	0.00
08/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4269	4	4269	4	0.00
08/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4323	4	4323	4	0.00
08/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4296	4	4296	4	0.00
08/06/2023	R053 On 02-May-24			Bond Future	12.70	92.7178	12.6984	92.7178	0.00
08/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7313	7	7313	7	0.00
08/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7353	7	7353	7	0.00
08/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7393	7	7393	7	0.00
08/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5090	5	5090	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
08/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5062	5	5062	5	0.00
08/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5035	5	5035	5	0.00
08/06/2023	R053 On 01-August-24			Bond Future	12.81	94.8294	12.8086	94.8294	0.00
08/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7957	8	7957	8	0.00
08/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7878	8	7878	8	0.00
08/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7917	8	7917	8	0.00
08/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5664	6	5664	6	0.00
08/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5692	6	5692	6	0.00
08/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5637	6	5637	6	0.00
08/06/2023	R186 On 03-August-23			Bond Future	9.54	104.0391	9.5417	104.0391	73,345.00
08/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1243	1	1243	1	0.00
08/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1280	1	1280	1	0.00
08/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1261	1	1261	1	0.00
08/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	693	1	693	1	0.00
08/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	703	1	703	1	0.00
08/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	683	1	683	1	0.00
08/06/2023	R186 On 02-November-23			Bond Future	9.58	106.3922	9.5834	106.3922	14,654.00
08/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2870	3	2870	3	0.00
08/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1140	1	1140	1	0.00
08/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1152	1	1152	1	0.00
08/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	876	1	876	1	1,715.00
08/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1165	1	1165	1	0.00
08/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1659	2	1659	2	0.00
08/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1673	2	1673	2	0.00
08/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1688	2	1688	2	0.00
08/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	654	1	654	1	1,715.00
08/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2048	2	2048	2	0.00
08/06/2023	R186 On 01-February-24			Bond Future	9.60	103.5723	9.5959	103.5723	0.00
08/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1560	2	1560	2	0.00
08/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1533	1	1533	1	0.00
08/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1546	1	1546	1	0.00
08/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1749	2	1749	2	0.00
08/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1772	2	1772	2	0.00

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08/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1761	2	1761	2	0.00
08/06/2023	R186 On 02-May-24			Bond Future	9.59	106.0619	9.5858	106.0619	0.00
08/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	407	0	407	0	0.00
08/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1998	2	1998	2	2,030.00
08/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	403	0	403	0	0.00
08/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3022	3	3022	3	0.00
08/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	412	0	412	0	0.00
08/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4126	4	4126	4	0.00
08/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1667	2	1667	2	0.00
08/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1168	1	1168	1	2,030.00
08/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4165	4	4165	4	0.00
08/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4146	4	4146	4	0.00
08/06/2023	R186 On 01-August-24			Bond Future	9.62	103.1694	9.6232	103.1694	0.00
08/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	864	1	864	1	0.00
08/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	850	1	850	1	0.00
08/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	857	1	857	1	0.00
08/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2831	3	2831	3	0.00
08/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2861	3	2861	3	0.00
08/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2846	3	2846	3	0.00
08/06/2023	R197 On 03-August-23			Bond Future	336.34	336.1458	336.3436	336.1458	44.00
08/06/2023	R197 On 02-November-23			Bond Future	343.95	343.8297	343.9495	343.8297	0.00
08/06/2023	R202 On 03-August-23			Bond Future	249.54	248.6944	249.5386	248.6944	5,336.00
08/06/2023	R202 On 02-November-23			Bond Future	255.18	254.3794	255.1815	254.3794	0.00
08/06/2023	R202 On 01-February-24			Bond Future	256.18	255.4082	256.1816	255.4082	0.00
08/06/2023	R202 On 02-May-24			Bond Future	262.33	261.6019	262.3341	261.6019	0.00
08/06/2023	R202 On 01-August-24			Bond Future	263.24	262.4900	263.2362	262.4900	0.00
08/06/2023	R209 On 03-August-23			Bond Future	12.04	64.7644	12.0363	64.7644	11,356.00
08/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	68	0	68	0	7,000.00
08/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1378	1	1378	1	0.00
08/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	308	0	308	0	7,000.00
08/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	4	0	1,800.00
08/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	58	0	58	0	1,800.00
08/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1494	1	1494	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
08/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1333	1	1333	1	0.00
08/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1355	1	1355	1	0.00
08/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1662	2	1662	2	1,750.00
08/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	4109	4	4109	4	0.00
08/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1780	2	1780	2	0.00
08/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10533	11	10533	11	0.00
08/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1829	2	1829	2	0.00
08/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1804	2	1804	2	0.00
08/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6455	7	6455	7	0.00
08/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6710	7	6710	7	0.00
08/06/2023	R209 On 02-November-23			Bond Future	12.13	63.0750	12.1350	63.0750	497.00
08/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1032	1	1032	1	0.00
08/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1018	1	1018	1	0.00
08/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1004	1	1004	1	0.00
08/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4843	5	4843	5	0.00
08/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4808	5	4808	5	0.00
08/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4772	5	4772	5	0.00
08/06/2023	R209 On 01-February-24			Bond Future	12.23	64.5536	12.2254	64.5536	0.00
08/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2991	3	2991	3	0.00
08/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2968	3	2968	3	0.00
08/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3015	3	3015	3	0.00
08/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3402	3	3402	3	0.00
08/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3424	4	3424	4	0.00
08/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3447	4	3447	4	0.00
08/06/2023	R209 On 02-May-24			Bond Future	12.31	62.9498	12.3126	62.9498	0.00
08/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1378	1	1378	1	0.00
08/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1366	1	1366	1	0.00
08/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1354	1	1354	1	0.00
08/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6752	7	6752	7	0.00
08/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6714	7	6714	7	0.00
08/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6676	7	6676	7	0.00
08/06/2023	R209 On 01-August-24			Bond Future	12.42	64.3845	12.4180	64.3845	0.00
08/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2385	2	2385	2	0.00

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08/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2367	2	2367	2	0.00
08/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2403	2	2403	2	0.00
08/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5204	5	5204	5	0.00
08/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5233	5	5233	5	0.00
08/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5262	5	5262	5	0.00
08/06/2023	R210 On 03-August-23			Bond Future	228.70	228.6196	228.7048	228.6196	421.00
08/06/2023	R210 On 02-November-23			Bond Future	230.70	230.6647	230.6961	230.6647	0.00
08/06/2023	R210 On 01-February-24			Bond Future	236.11	236.1233	236.1119	236.1233	0.00
08/06/2023	R210 On 02-May-24			Bond Future	238.50	238.5670	238.5000	238.5670	0.00
08/06/2023	R210 On 01-August-24			Bond Future	244.00	244.0664	243.9953	244.0664	0.00
08/06/2023	R213 On 03-August-23			Bond Future	11.25	81.3853	11.2516	81.3853	23,712.00
08/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2414	2	2414	2	0.00
08/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2444	2	2444	2	0.00
08/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2474	2	2474	2	0.00
08/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	882	1	882	1	0.00
08/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	870	1	870	1	0.00
08/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	894	1	894	1	0.00
08/06/2023	R213 On 02-November-23			Bond Future	11.35	79.6674	11.3533	79.6674	8,263.00
08/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2533	2	2533	2	750.00
08/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1857	2	1857	2	0.00
08/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6107	6	6107	6	0.00
08/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1837	2	1837	2	0.00
08/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1876	2	1876	2	0.00
08/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1534	1	1534	1	750.00
08/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3291	4	3291	4	0.00
08/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2819	3	2819	3	0.00
08/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2866	3	2866	3	0.00
08/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	706	1	706	1	750.00
08/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2843	3	2843	3	0.00
08/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2170	2	2170	2	0.00
08/06/2023	R213 On 01-February-24			Bond Future	11.45	81.5346	11.4489	81.5346	0.00
08/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3471	3	3471	3	0.00
08/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3423	3	3423	3	0.00

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08/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3447	3	3447	3	0.00
08/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2388	3	2388	3	0.00
08/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2404	3	2404	3	0.00
08/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2372	3	2372	3	0.00
08/06/2023	R213 On 02-May-24			Bond Future	11.53	79.9309	11.5303	79.9309	0.00
08/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1125	1	1125	1	0.00
08/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1134	1	1134	1	0.00
08/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1144	1	1144	1	0.00
08/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6255	7	6255	7	0.00
08/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6288	7	6288	7	0.00
08/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6322	7	6322	7	0.00
08/06/2023	R213 On 01-August-24			Bond Future	11.64	81.7540	11.6364	81.7540	0.00
08/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1969	2	1969	2	0.00
08/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1939	2	1939	2	0.00
08/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1954	2	1954	2	0.00
08/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	5005	5	5005	5	0.00
08/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	5030	5	5030	5	0.00
08/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4979	5	4979	5	0.00
08/06/2023	R214 On 03-August-23			Bond Future	12.29	61.3063	12.2898	61.3063	20,176.00
08/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1325	1	1325	1	0.00
08/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1281	1	1281	1	0.00
08/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1303	1	1303	1	0.00
08/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1971	2	1971	2	0.00
08/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1997	2	1997	2	0.00
08/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1945	2	1945	2	0.00
08/06/2023	R214 On 02-November-23			Bond Future	12.39	59.3885	12.3894	59.3885	20.00
08/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	867	1	867	1	0.00
08/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	890	1	890	1	0.00
08/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	878	1	878	1	0.00
08/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5490	6	5490	6	0.00
08/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5531	6	5531	6	0.00
08/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5449	6	5449	6	0.00
08/06/2023	R214 On 01-February-24			Bond Future	12.48	60.7806	12.4847	60.7806	0.00



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08/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2532	2	2532	2	0.00
08/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2554	2	2554	2	0.00
08/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2576	2	2576	2	0.00
08/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4106	4	4106	4	0.00
08/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4133	4	4133	4	0.00
08/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4159	4	4159	4	0.00
08/06/2023	R214 On 02-May-24			Bond Future	12.57	58.9326	12.5688	58.9326	0.00
08/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1549	1	1549	1	0.00
08/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1523	1	1523	1	0.00
08/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1536	1	1536	1	0.00
08/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6917	7	6917	7	0.00
08/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6956	7	6956	7	0.00
08/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6877	7	6877	7	0.00
08/06/2023	R214 On 01-August-24			Bond Future	12.67	60.2761	12.6683	60.2761	0.00
08/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2807	3	2807	3	0.00
08/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2827	3	2827	3	0.00
08/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2847	3	2847	3	0.00
08/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5118	5	5118	5	0.00
08/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5146	5	5146	5	0.00
08/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5174	5	5174	5	0.00
08/06/2023	R248 On 03-August-23			Bond Future	12.38	75.7783	12.3773	75.7783	240,273.00
08/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1219	1	1219	1	0.00
08/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1242	1	1242	1	0.00
08/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1761	2	1761	2	1,100.00
08/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5069	5	5069	5	0.00
08/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	663	1	663	1	1,100.00
08/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1265	1	1265	1	0.00
08/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2837	3	2837	3	0.00
08/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4135	4	4135	4	0.00
08/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	588	1	588	1	1,100.00
08/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2210	2	2210	2	0.00
08/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2874	3	2874	3	0.00
08/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2911	3	2911	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
08/06/2023	R248 On 02-November-23			Bond Future	12.48	73.0439	12.4808	73.0439	11,069.00
08/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1568	1	1568	1	220.00
08/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1020	1	1020	1	0.00
08/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3363	3	3363	3	220.00
08/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7237	7	7237	7	0.00
08/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	993	1	993	1	0.00
08/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1007	1	1007	1	0.00
08/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7070	7	7070	7	0.00
08/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1346	1	1346	1	220.00
08/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7174	7	7174	7	0.00
08/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7122	7	7122	7	0.00
08/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5631	6	5631	6	0.00
08/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3254	3	3254	3	0.00
08/06/2023	R248 On 01-February-24			Bond Future	12.58	74.7561	12.5802	74.7561	0.00
08/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2913	3	2913	3	0.00
08/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2863	3	2863	3	0.00
08/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2888	3	2888	3	0.00
08/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5373	5	5373	5	0.00
08/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5408	6	5408	6	0.00
08/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5338	5	5338	5	0.00
08/06/2023	R248 On 02-May-24			Bond Future	12.67	72.0988	12.6681	72.0988	13,000.00
08/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1942	2	1942	2	0.00
08/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1911	2	1911	2	0.00
08/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1927	2	1927	2	0.00
08/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9101	9	9101	9	0.00
08/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9200	9	9200	9	0.00
08/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9150	9	9150	9	0.00
08/06/2023	R248 On 01-August-24			Bond Future	12.77	73.7419	12.7720	73.7419	0.00
08/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3907	3	3907	3	0.00
08/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3856	3	3856	3	0.00
08/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3881	3	3881	3	0.00
08/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6482	6	6482	6	0.00
08/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6515	6	6515	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
08/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6450	6	6450	6	0.00