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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	2025 On 03-August-23			Bond Future	169.85	169.8811	169.8542	169.8811	1,376.00
07/07/2023	2025 On 02-November-23			Bond Future	173.64	173.6623	173.6374	173.6623	4,821.00
07/07/2023	2025 On 01-February-24			Bond Future	175.84	175.8583	175.8369	175.8583	0.00
07/07/2023	2025 On 02-May-24			Bond Future	179.88	179.9256	179.8777	179.9256	0.00
07/07/2023	2025 On 01-August-24			Bond Future	182.18	182.2130	182.1840	182.2130	0.00
07/07/2023	2029 On 03-August-23			Bond Future	123.00	123.0926	122.9952	123.0926	1,897.00
07/07/2023	2029 On 02-November-23			Bond Future	124.40	124.5007	124.4028	124.5007	1,145.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	2029 On 01-February-24			Bond Future	127.26	127.3610	127.2641	127.3610	0.00
07/07/2023	2029 On 02-May-24			Bond Future	128.82	128.9387	128.8205	128.9387	0.00
07/07/2023	2029 On 01-August-24			Bond Future	131.79	131.8973	131.7909	131.8973	0.00
07/07/2023	2030 On 03-August-23			Bond Future	10.79	87.7103	10.7866	87.7103	62,986.00
07/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	2595	3	2595	3	0.00
07/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	7183	7	7183	7	0.00
07/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	198	0	198	0	1,012.00
07/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	567	1	567	1	350.00
07/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	2525	3	2525	3	0.00
07/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	8298	9	8298	9	0.00
07/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	2560	3	2560	3	0.00
07/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	228	0	228	0	0.00
07/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	3	0	3	0	350.00
07/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	240	0	240	0	0.00
07/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	1143	1	1143	1	0.00
07/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	9	0	9	0	1,012.00
07/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1840	2	1840	2	0.00
07/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	234	0	234	0	0.00
07/07/2023	2030 On 02-November-23			Bond Future	10.88	89.6411	10.8784	89.6411	36,700.00
07/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	5850	6	5850	6	0.00
07/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	2442	3	2442	3	500.00
07/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	3659	4	3659	4	0.00
07/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	1762	2	1762	2	0.00
07/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	472	1	472	1	500.00
07/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1379	2	1379	2	500.00
07/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	3260	4	3260	4	0.00
07/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	1721	2	1721	2	0.00
07/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	1742	2	1742	2	0.00
07/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	629	1	629	1	800.00
07/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1010	1	1010	1	500.00
07/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	284	0	284	0	800.00
07/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	5829	6	5829	6	0.00
07/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	4004	4	4004	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
07/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	2021	2	2021	2	0.00
07/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	2041	2	2041	2	0.00
07/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	1047	1	1047	1	500.00
07/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	401	0	401	0	500.00
07/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	2440	2	2440	2	0.00
07/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	4621	4	4621	4	0.00
07/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	2000	2	2000	2	0.00
07/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	3030	3	3030	3	0.00
07/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	896	1	896	1	800.00
07/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1464	1	1464	1	0.00
07/07/2023	2030 On 01-February-24			Bond Future	10.96	87.6736	10.9637	87.6736	0.00
07/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	4636	5	4636	5	0.00
07/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	5325	6	5325	6	0.00
07/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	4331	5	4331	5	0.00
07/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3186	3	3186	3	0.00
07/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3284	4	3284	4	0.00
07/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	3309	4	3309	4	0.00
07/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1381	1	1381	1	500.00
07/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	975	1	975	1	400.00
07/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	575	1	575	1	400.00
07/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	804	1	804	1	500.00
07/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	3334	4	3334	4	0.00
07/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	4608	5	4608	5	0.00
07/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1079	1	1079	1	200.00
07/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	2475	3	2475	3	0.00
07/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	837	1	837	1	1,360.00
07/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	898	1	898	1	500.00
07/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4812	5	4812	5	0.00
07/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	6306	6	6306	6	0.00
07/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	5178	5	5178	5	0.00
07/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	5044	5	5044	5	0.00
07/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	4329	4	4329	4	0.00
07/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	1193	1	1193	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1747	2	1747	2	0.00
07/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	1183	1	1183	1	500.00
07/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	976	1	976	1	400.00
07/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	4597	4	4597	4	0.00
07/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3685	3	3685	3	0.00
07/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	2332	2	2332	2	700.00
07/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1760	2	1760	2	0.00
07/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1774	2	1774	2	0.00
07/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1831	2	1831	2	1,360.00
07/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1292	1	1292	1	200.00
07/07/2023	2030 On 02-May-24			Bond Future	11.06	89.6813	11.0616	89.6813	0.00
07/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	8262	9	8262	9	0.00
07/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	2889	3	2889	3	500.00
07/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	4867	5	4867	5	0.00
07/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1266	1	1266	1	1,000.00
07/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	924	1	924	1	0.00
07/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6064	6	6064	6	0.00
07/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	1931	2	1931	2	500.00
07/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2287	2	2287	2	1,080.00
07/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	907	1	907	1	0.00
07/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	789	1	789	1	1,000.00
07/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	916	1	916	1	0.00
07/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5830	6	5830	6	0.00
07/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	6362	6	6362	6	0.00
07/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5863	6	5863	6	0.00
07/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	3217	3	3217	3	0.00
07/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3640	3	3640	3	0.00
07/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1198	1	1198	1	1,080.00
07/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2665	3	2665	3	0.00
07/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5798	6	5798	6	0.00
07/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4801	5	4801	5	0.00
07/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1586	2	1586	2	1,000.00
07/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	711	1	711	1	500.00

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07/07/2023	2030 On 01-August-24			Bond Future	11.17	87.7125	11.1683	87.7125	0.00
07/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	1679	2	1679	2	0.00
07/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	1651	2	1651	2	0.00
07/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	1665	2	1665	2	0.00
07/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4636	4	4636	4	0.00
07/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4661	4	4661	4	0.00
07/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4612	4	4612	4	0.00
07/07/2023	2032 On 03-August-23			Bond Future	11.44	85.9717	11.4438	85.9717	88,691.00
07/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	972	1	972	1	0.00
07/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	2860	3	2860	3	5,000.00
07/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	1957	2	1957	2	0.00
07/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	1922	2	1922	2	0.00
07/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1113	1	1113	1	11,000.00
07/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
07/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
07/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	3018	3	3018	3	3,000.00
07/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	1993	2	1993	2	0.00
07/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	1261	2	1261	2	0.00
07/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	2473	3	2473	3	5,000.00
07/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	336	0	336	0	0.00
07/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	756	1	756	1	7,500.00
07/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	457	0	457	0	0.00
07/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	239	0	239	0	3,000.00
07/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	5696	5	5696	5	0.00
07/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	9437	9	9437	9	0.00
07/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	846	1	846	1	11,000.00
07/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	479	0	479	0	0.00
07/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	468	0	468	0	0.00
07/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	264	0	264	0	0.00
07/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	943	1	943	1	7,500.00
07/07/2023	2032 On 02-November-23			Bond Future	11.55	83.7013	11.5520	83.7013	103,257.00
07/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	2815	3	2815	3	0.00
07/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	4282	5	4282	5	0.00

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07/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	1493	2	1493	2	0.00
07/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1233	1	1233	1	500.00
07/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	1473	2	1473	2	0.00
07/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	1594	2	1594	2	0.00
07/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	3159	3	3159	3	0.00
07/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	1513	2	1513	2	0.00
07/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	691	1	691	1	500.00
07/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	563	1	563	1	500.00
07/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	5210	5	5210	5	0.00
07/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	3423	3	3423	3	0.00
07/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2984	3	2984	3	0.00
07/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1558	2	1558	2	0.00
07/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2874	3	2874	3	500.00
07/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	4740	5	4740	5	0.00
07/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	3040	3	3040	3	0.00
07/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	3012	3	3012	3	0.00
07/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	1068	1	1068	1	500.00
07/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1761	2	1761	2	500.00
07/07/2023	2032 On 01-February-24			Bond Future	11.65	85.6050	11.6532	85.6050	0.00
07/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	5705	6	5705	6	0.00
07/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	3437	4	3437	4	0.00
07/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1203	1	1203	1	1,200.00
07/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	5327	6	5327	6	0.00
07/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	6057	6	6057	6	0.00
07/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	499	1	499	1	1,200.00
07/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	3384	4	3384	4	0.00
07/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	3410	4	3410	4	0.00
07/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1230	1	1230	1	200.00
07/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	1724	2	1724	2	500.00
07/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3175	3	3175	3	0.00
07/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	982	1	982	1	500.00
07/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2735	3	2735	3	200.00
07/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	4343	4	4343	4	0.00

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07/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2565	2	2565	2	0.00
07/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2583	3	2583	3	0.00
07/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	8451	8	8451	8	0.00
07/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1337	1	1337	1	500.00
07/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	5407	5	5407	5	0.00
07/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2546	2	2546	2	0.00
07/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	5338	5	5338	5	0.00
07/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	6018	6	6018	6	0.00
07/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1450	1	1450	1	1,200.00
07/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1584	2	1584	2	200.00
07/07/2023	2032 On 02-May-24			Bond Future	11.76	83.4020	11.7620	83.4020	0.00
07/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	7883	8	7883	8	0.00
07/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	1865	2	1865	2	500.00
07/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2343	3	2343	3	1,550.00
07/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1121	1	1121	1	0.00
07/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1163	1	1163	1	500.00
07/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1110	1	1110	1	0.00
07/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	6455	7	6455	7	0.00
07/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	7337	8	7337	8	0.00
07/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1501	2	1501	2	1,000.00
07/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1131	1	1131	1	0.00
07/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1229	1	1229	1	1,550.00
07/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	936	1	936	1	1,000.00
07/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	7495	7	7495	7	0.00
07/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	6377	6	6377	6	0.00
07/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	6715	6	6715	6	0.00
07/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	5646	5	5646	5	0.00
07/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1331	1	1331	1	500.00
07/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	6791	7	6791	7	0.00
07/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	6601	6	6601	6	0.00
07/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	6753	6	6753	6	0.00
07/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	4203	4	4203	4	0.00
07/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4928	5	4928	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
07/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	1195	1	1195	1	1,550.00
07/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1588	2	1588	2	1,000.00
07/07/2023	2032 On 01-August-24			Bond Future	11.88	85.2955	11.8764	85.2955	0.00
07/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	1930	2	1930	2	0.00
07/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	1947	2	1947	2	0.00
07/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	1963	2	1963	2	0.00
07/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	5199	5	5199	5	0.00
07/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	5228	5	5228	5	0.00
07/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	5257	5	5257	5	0.00
07/07/2023	2033 On 03-August-23			Bond Future	116.46	116.3557	116.4551	116.3557	6,984.00
07/07/2023	2033 On 02-November-23			Bond Future	117.62	117.5209	117.6242	117.5209	290.00
07/07/2023	2033 On 01-February-24			Bond Future	120.33	120.2208	120.3295	120.2208	0.00
07/07/2023	2033 On 02-May-24			Bond Future	121.63	121.5383	121.6316	121.5383	0.00
07/07/2023	2033 On 01-August-24			Bond Future	124.44	124.3271	124.4363	124.3271	0.00
07/07/2023	2037 On 03-August-23			Bond Future	12.42	75.1804	12.4190	75.1804	113,132.00
07/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
07/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	556	1	556	1	0.00
07/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	1	0	1	0	1,800.00
07/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	522	1	522	1	0.00
07/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	539	1	539	1	0.00
07/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	2069	2	2069	2	0.00
07/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	2106	2	2106	2	0.00
07/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	7978	8	7978	8	0.00
07/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	2032	2	2032	2	0.00
07/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	12375	12	12375	12	0.00
07/07/2023	2037 On 02-November-23			Bond Future	12.54	76.8354	12.5381	76.8354	29,045.00
07/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	616	1	616	1	0.00
07/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1309	2	1309	2	750.00
07/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	605	1	605	1	0.00
07/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	2480	3	2480	3	750.00
07/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	7149	7	7149	7	0.00
07/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	628	1	628	1	0.00
07/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	5940	6	5940	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
07/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	5894	6	5894	6	0.00
07/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	668	1	668	1	750.00
07/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2573	3	2573	3	0.00
07/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	4039	4	4039	4	0.00
07/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	5849	6	5849	6	0.00
07/07/2023	2037 On 01-February-24			Bond Future	12.66	74.3263	12.6550	74.3263	0.00
07/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	7413	8	7413	8	0.00
07/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	2473	3	2473	3	0.00
07/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	2496	3	2496	3	0.00
07/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	1986	2	1986	2	2,500.00
07/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	4139	4	4139	4	0.00
07/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	2520	3	2520	3	0.00
07/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	4186	4	4186	4	0.00
07/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4919	5	4919	5	0.00
07/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2771	3	2771	3	2,500.00
07/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1375	1	1375	1	2,500.00
07/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	4215	4	4215	4	0.00
07/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	4244	4	4244	4	0.00
07/07/2023	2037 On 02-May-24			Bond Future	12.78	76.0282	12.7796	76.0282	0.00
07/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1263	1	1263	1	0.00
07/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1275	1	1275	1	0.00
07/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1287	1	1287	1	0.00
07/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	8429	8	8429	8	0.00
07/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	8385	8	8385	8	0.00
07/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	8340	8	8340	8	0.00
07/07/2023	2037 On 01-August-24			Bond Future	12.91	73.4984	12.9120	73.4984	0.00
07/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	2519	3	2519	3	0.00
07/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	2500	3	2500	3	0.00
07/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	2482	2	2482	2	0.00
07/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	6650	6	6650	6	0.00
07/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	6616	6	6616	6	0.00
07/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	6583	6	6583	6	0.00
07/07/2023	2038 On 03-August-23			Bond Future	125.99	126.1324	125.9863	126.1324	1,807.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	2038 On 02-November-23			Bond Future	128.79	128.9399	128.7925	128.9399	2,931.00
07/07/2023	2038 On 01-February-24			Bond Future	129.74	129.8843	129.7364	129.8843	0.00
07/07/2023	2038 On 02-May-24			Bond Future	132.72	132.8882	132.7175	132.8882	0.00
07/07/2023	2038 On 01-August-24			Bond Future	133.71	133.8657	133.7058	133.8657	0.00
07/07/2023	2040 On 03-August-23			Bond Future	12.64	75.5702	12.6395	75.5702	126,874.00
07/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	357	1	357	1	0.00
07/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	370	1	370	1	0.00
07/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	383	1	383	1	0.00
07/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	2681	2	2681	2	0.00
07/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	2770	3	2770	3	0.00
07/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	2725	3	2725	3	0.00
07/07/2023	2040 On 02-November-23			Bond Future	12.76	77.2338	12.7607	77.2338	6,747.00
07/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	677	1	677	1	128.00
07/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	475	1	475	1	0.00
07/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	2229	3	2229	3	128.00
07/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	5662	6	5662	6	0.00
07/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	458	1	458	1	0.00
07/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	467	1	467	1	0.00
07/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	7172	7	7172	7	0.00
07/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	7279	7	7279	7	0.00
07/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	1151	1	1151	1	128.00
07/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	3103	3	3103	3	0.00
07/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	6154	6	6154	6	0.00
07/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	7226	7	7226	7	0.00
07/07/2023	2040 On 01-February-24			Bond Future	12.88	74.4834	12.8800	74.4834	28.00
07/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2189	2	2189	2	0.00
07/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2144	2	2144	2	0.00
07/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2166	2	2166	2	0.00
07/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	5120	5	5120	5	0.00
07/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	5154	5	5154	5	0.00
07/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	5086	5	5086	5	0.00
07/07/2023	2040 On 02-May-24			Bond Future	13.01	76.1889	13.0063	76.1889	0.00
07/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1289	1	1289	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
07/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1265	1	1265	1	0.00
07/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1277	1	1277	1	0.00
07/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	9120	9	9120	9	0.00
07/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	9218	9	9218	9	0.00
07/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	9169	9	9169	9	0.00
07/07/2023	2040 On 01-August-24			Bond Future	13.14	73.4123	13.1403	73.4123	0.00
07/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	2584	3	2584	3	0.00
07/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	2604	3	2604	3	0.00
07/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	2624	3	2624	3	0.00
07/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6913	7	6913	7	0.00
07/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6949	7	6949	7	0.00
07/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6985	7	6985	7	0.00
07/07/2023	2044 On 03-August-23			Bond Future	12.68	71.9721	12.6831	71.9721	85,039.00
07/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	31	0	31	0	4,553.00
07/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	758	1	758	1	0.00
07/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	247	0	247	0	0.00
07/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	118	0	118	0	0.00
07/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	237	0	237	0	0.00
07/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	228	0	228	0	0.00
07/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	3255	3	3255	3	0.00
07/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	3206	3	3206	3	0.00
07/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	4037	4	4037	4	4,754.00
07/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	3157	3	3157	3	0.00
07/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1774	2	1774	2	9,106.00
07/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	5475	5	5475	5	3,076.00
07/07/2023	2044 On 02-November-23			Bond Future	12.80	73.5565	12.7997	73.5565	896.00
07/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	408	0	408	0	0.00
07/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	415	1	415	1	0.00
07/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	423	1	423	1	0.00
07/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	7625	7	7625	7	0.00
07/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	7681	7	7681	7	0.00
07/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	7737	8	7737	8	0.00
07/07/2023	2044 On 01-February-24			Bond Future	12.91	70.8477	12.9144	70.8477	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
07/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	1972	2	1972	2	0.00
07/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	1993	2	1993	2	0.00
07/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2014	2	2014	2	0.00
07/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	5469	5	5469	5	0.00
07/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	5505	5	5505	5	0.00
07/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	5541	5	5541	5	0.00
07/07/2023	2044 On 02-May-24			Bond Future	13.04	72.4699	13.0353	72.4699	0.00
07/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1308	1	1308	1	0.00
07/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1320	1	1320	1	0.00
07/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1333	1	1333	1	0.00
07/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	9138	9	9138	9	0.00
07/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	9188	9	9188	9	0.00
07/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	9238	9	9238	9	0.00
07/07/2023	2044 On 01-August-24			Bond Future	13.16	69.7341	13.1633	69.7341	0.00
07/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	2544	3	2544	3	0.00
07/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	2505	3	2505	3	0.00
07/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	2525	3	2525	3	0.00
07/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	7271	7	7271	7	0.00
07/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	7309	7	7309	7	0.00
07/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	7233	7	7233	7	0.00
07/07/2023	2046 On 03-August-23			Bond Future	111.46	110.9440	111.4613	110.9440	12,491.00
07/07/2023	2046 On 02-November-23			Bond Future	111.85	111.3208	111.8513	111.3208	5,016.00
07/07/2023	2046 On 01-February-24			Bond Future	114.42	113.8784	114.4240	113.8784	0.00
07/07/2023	2046 On 02-May-24			Bond Future	114.90	114.3624	114.9034	114.3624	0.00
07/07/2023	2046 On 01-August-24			Bond Future	117.55	116.9858	117.5524	116.9858	0.00
07/07/2023	2050 On 03-August-23			Bond Future	110.54	110.5393	110.5406	110.5393	9,592.00
07/07/2023	2050 On 02-November-23			Bond Future	113.00	112.9996	113.0027	112.9996	4,487.00
07/07/2023	2050 On 01-February-24			Bond Future	113.35	113.3489	113.3544	113.3489	0.00
07/07/2023	2050 On 02-May-24			Bond Future	115.96	115.9704	115.9592	115.9704	0.00
07/07/2023	2050 On 01-August-24			Bond Future	116.32	116.3223	116.3236	116.3223	0.00
07/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	8657 On 21-December-26			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
07/07/2023	AL37 On 03-August-23			Index Future	874.74	876.6260	874.7440	876.6260	0.00
07/07/2023	AL37 On 02-November-23			Index Future	894.01	895.9220	894.0120	895.9220	0.00
07/07/2023	AL37 On 01-February-24			Index Future	914.36	916.2950	914.3620	916.2950	0.00
07/07/2023	AL37 On 02-May-24			Index Future	935.17	937.2830	935.1720	937.2830	0.00
07/07/2023	AL37 On 01-August-24			Index Future	956.54	958.5960	956.5420	958.5960	0.00
07/07/2023	AL7T On 03-August-23			Index Future	990.54	994.2890	990.5360	994.2890	0.00
07/07/2023	AL7T On 02-November-23			Index Future	1012.35	1016.1750	1012.3540	1016.1750	0.00
07/07/2023	AL7T On 01-February-24			Index Future	1035.40	1039.2810	1035.3990	1039.2810	0.00
07/07/2023	AL7T On 02-May-24			Index Future	1058.96	1063.0870	1058.9630	1063.0870	0.00
07/07/2023	AL7T On 01-August-24			Index Future	1083.16	1087.2610	1083.1610	1087.2610	0.00
07/07/2023	ALBI On 03-August-23			Index Future	866.37	869.3250	866.3730	869.3250	106.00
07/07/2023	ALBI On 02-November-23			Index Future	885.46	888.4600	885.4570	888.4600	0.00
07/07/2023	ALBI On 01-February-24			Index Future	905.61	908.6620	905.6130	908.6620	0.00
07/07/2023	ALBI On 02-May-24			Index Future	926.22	929.4760	926.2230	929.4760	0.00
07/07/2023	ALBI On 01-August-24			Index Future	947.39	950.6120	947.3880	950.6120	0.00
07/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C214 On 28-February-41			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
07/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2023	ES33 On 03-August-23			Bond Future	12.90	73.2092	12.9012	73.2092	350.00
07/07/2023	ES33 On 02-November-23			Bond Future	13.05	71.0402	13.0548	71.0402	0.00
07/07/2023	ES33 On 01-February-24			Bond Future	13.21	72.6726	13.2081	72.6726	0.00
07/07/2023	ES33 On 02-May-24			Bond Future	13.37	70.5524	13.3669	70.5524	0.00
07/07/2023	ES33 On 01-August-24			Bond Future	13.53	72.1692	13.5320	72.1692	0.00
07/07/2023	ES42 On 03-August-23			Bond Future	13.35	69.5829	13.3540	69.5829	4,000.00
07/07/2023	ES42 On 02-November-23			Bond Future	13.50	66.8682	13.5008	66.8682	0.00
07/07/2023	ES42 On 01-February-24			Bond Future	13.64	68.4049	13.6403	68.4049	0.00
07/07/2023	ES42 On 02-May-24			Bond Future	13.79	65.7237	13.7897	65.7237	0.00
07/07/2023	ES42 On 01-August-24			Bond Future	13.94	67.2286	13.9415	67.2286	0.00
07/07/2023	GOVI On 03-August-23			GOVI	853.95	856.8790	853.9500	856.8790	833.00
07/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	167200	20	167200	20	0.00
07/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	167400	20	167400	20	0.00
07/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	167300	20	167300	20	0.00
07/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-November-23			GOVI	872.76	875.7400	872.7600	875.7400	0.00
07/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	130500	10	130500	10	0.00
07/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	130600	10	130600	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	130400	10	130400	10	0.00
07/07/2023	GOVI On 01-February-24			GOVI	892.63	895.6530	892.6270	895.6530	0.00
07/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	126470	16	126470	16	0.00
07/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	126370	16	126370	16	0.00
07/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	126270	16	126270	16	0.00
07/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-May-24			GOVI	912.94	916.1690	912.9420	916.1690	0.00
07/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	380280	35	380280	35	0.00
07/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	380380	35	380380	35	0.00
07/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	380480	35	380480	35	0.00
07/07/2023	GOVI On 01-August-24			GOVI	933.80	937.0020	933.8030	937.0020	0.00
07/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
07/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	95870	6	95870	6	0.00
07/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	95770	6	95770	6	0.00
07/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	95670	6	95670	6	0.00
07/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2023	IGOV On 03-August-23			Index Future	325.91	326.0060	325.9140	326.0060	498.00
07/07/2023	IGOV On 02-November-23			Index Future	333.17	333.2630	333.1730	333.2630	16.00
07/07/2023	IGOV On 01-February-24			Index Future	340.84	340.9190	340.8350	340.9190	0.00
07/07/2023	IGOV On 02-May-24			Index Future	348.67	348.8040	348.6690	348.8040	0.00
07/07/2023	IGOV On 01-August-24			Index Future	356.71	356.8110	356.7110	356.8110	0.00
07/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
07/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5100	91.4950	0.00
07/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.69	91.3350	8.6900	91.3350	0.00
07/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.73	91.3150	8.7300	91.3150	0.00
07/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.81	91.2700	8.8050	91.2700	0.00
07/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.83	91.2700	8.8250	91.2700	0.00
07/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.85	91.2300	8.8500	91.2300	0.00
07/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.84	91.2600	8.8350	91.2600	0.00
07/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.74	91.3600	8.7400	91.3600	0.00
07/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.66	91.4400	8.6550	91.4400	0.00
07/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.56	91.5550	8.5550	91.5550	0.00
07/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.52	91.6000	8.5150	91.6000	0.00
07/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.58	91.5350	8.5750	91.5350	0.00
07/07/2023	R035 On 03-August-23			Bond Future	12.10	84.4522	12.0966	84.4522	51,732.00
07/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	429	1	429	1	0.00
07/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	863	1	863	1	0.00
07/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	886	1	886	1	0.00
07/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	910	1	910	1	0.00
07/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	2518	3	2518	3	5,000.00
07/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	1419	1	1419	1	0.00
07/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	1449	1	1449	1	0.00
07/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	437	0	437	0	0.00
07/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	1479	1	1479	1	0.00
07/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	2280	2	2280	2	4,870.00
07/07/2023	R035 On 02-November-23			Bond Future	12.22	81.8008	12.2182	81.8008	122,239.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	831	1	831	1	0.00
07/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	1349	2	1349	2	750.00
07/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	2549	3	2549	3	750.00
07/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	183	0	183	0	400.00
07/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	4497	5	4497	5	0.00
07/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	7266	8	7266	8	0.00
07/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	482	1	482	1	400.00
07/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	803	1	803	1	0.00
07/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	817	1	817	1	0.00
07/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	5088	5	5088	5	0.00
07/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	5129	5	5129	5	0.00
07/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	617	1	617	1	750.00
07/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1331	1	1331	1	400.00
07/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	9062	9	9062	9	0.00
07/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	2437	2	2437	2	0.00
07/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	6440	6	6440	6	0.00
07/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3870	4	3870	4	0.00
07/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	5046	5	5046	5	0.00
07/07/2023	R035 On 01-February-24			Bond Future	12.34	83.6612	12.3382	83.6612	0.00
07/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	2928	3	2928	3	0.00
07/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	902	1	902	1	400.00
07/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	2877	3	2877	3	0.00
07/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	6880	7	6880	7	0.00
07/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	475	1	475	1	400.00
07/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	2903	3	2903	3	0.00
07/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3657	4	3657	4	0.00
07/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	9880	10	9880	10	0.00
07/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	7416	7	7416	7	0.00
07/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3683	4	3683	4	0.00
07/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1482	1	1482	1	400.00
07/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3632	4	3632	4	0.00
07/07/2023	R035 On 02-May-24			Bond Future	12.46	81.0623	12.4553	81.0623	0.00
07/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1339	1	1339	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
07/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1327	1	1327	1	0.00
07/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1315	1	1315	1	0.00
07/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	7966	8	7966	8	0.00
07/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	7923	8	7923	8	0.00
07/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	7879	8	7879	8	0.00
07/07/2023	R035 On 01-August-24			Bond Future	12.58	82.9030	12.5761	82.9030	0.00
07/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2372	3	2372	3	0.00
07/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	2391	3	2391	3	0.00
07/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	2409	3	2409	3	0.00
07/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	6337	6	6337	6	0.00
07/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	6303	6	6303	6	0.00
07/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	6270	6	6270	6	0.00
07/07/2023	R053 On 03-August-23			Bond Future	12.68	96.3630	12.6820	96.3630	0.00
07/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	1683	2	1683	2	0.00
07/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	1721	2	1721	2	0.00
07/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	1760	2	1760	2	0.00
07/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	1490	1	1490	1	0.00
07/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	1522	1	1522	1	0.00
07/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	1555	1	1555	1	0.00
07/07/2023	R053 On 02-November-23			Bond Future	12.80	92.6184	12.8019	92.6184	1,349.00
07/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	3692	4	3692	4	0.00
07/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	3617	4	3617	4	0.00
07/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	3654	4	3654	4	0.00
07/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	3528	4	3528	4	0.00
07/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	3560	4	3560	4	0.00
07/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	3497	3	3497	3	0.00
07/07/2023	R053 On 01-February-24			Bond Future	12.92	94.7250	12.9161	94.7250	0.00
07/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	4848	5	4848	5	0.00
07/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	4774	5	4774	5	0.00
07/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	4811	5	4811	5	0.00
07/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	4685	5	4685	5	0.00
07/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4747	5	4747	5	0.00
07/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4716	5	4716	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
07/07/2023	R053 On 02-May-24			Bond Future	13.04	91.0275	13.0361	91.0275	0.00
07/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	5455	6	5455	6	0.00
07/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	5492	6	5492	6	0.00
07/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	5528	6	5528	6	0.00
07/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	5564	6	5564	6	0.00
07/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	5532	6	5532	6	0.00
07/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	5502	6	5502	6	0.00
07/07/2023	R053 On 01-August-24			Bond Future	13.16	93.0933	13.1593	93.0933	0.00
07/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	6064	7	6064	7	0.00
07/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	5993	6	5993	6	0.00
07/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	6028	7	6028	7	0.00
07/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	6156	6	6156	6	0.00
07/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	6187	6	6187	6	0.00
07/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	6125	6	6125	6	0.00
07/07/2023	R186 On 03-August-23			Bond Future	9.41	104.5810	9.4067	104.5810	40,097.00
07/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1171	1	1171	1	0.00
07/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1215	1	1215	1	0.00
07/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1193	1	1193	1	0.00
07/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	236	0	236	0	0.00
07/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	242	0	242	0	0.00
07/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	230	0	230	0	0.00
07/07/2023	R186 On 02-November-23			Bond Future	9.45	106.8830	9.4490	106.8830	67,669.00
07/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	2872	3	2872	3	0.00
07/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	981	1	981	1	0.00
07/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	968	1	968	1	0.00
07/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	693	1	693	1	1,715.00
07/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	994	1	994	1	0.00
07/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	1127	1	1127	1	0.00
07/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	1154	1	1154	1	0.00
07/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	1140	1	1140	1	0.00
07/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	294	0	294	0	1,715.00
07/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1503	1	1503	1	0.00
07/07/2023	R186 On 01-February-24			Bond Future	9.47	104.0021	9.4679	104.0021	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
07/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1401	2	1401	2	0.00
07/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1387	1	1387	1	0.00
07/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1373	1	1373	1	0.00
07/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1271	1	1271	1	0.00
07/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1292	1	1292	1	0.00
07/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1281	1	1281	1	0.00
07/07/2023	R186 On 02-May-24			Bond Future	9.49	106.3839	9.4912	106.3839	0.00
07/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	254	0	254	0	0.00
07/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	1804	2	1804	2	2,030.00
07/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	251	0	251	0	0.00
07/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	2881	3	2881	3	0.00
07/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	257	0	257	0	0.00
07/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3753	4	3753	4	0.00
07/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1254	1	1254	1	0.00
07/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	809	1	809	1	2,030.00
07/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3795	4	3795	4	0.00
07/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3774	4	3774	4	0.00
07/07/2023	R186 On 01-August-24			Bond Future	9.52	103.4891	9.5159	103.4891	0.00
07/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	692	1	692	1	0.00
07/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	677	1	677	1	0.00
07/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	685	1	685	1	0.00
07/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2434	2	2434	2	0.00
07/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2461	2	2461	2	0.00
07/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2447	2	2447	2	0.00
07/07/2023	R197 On 03-August-23			Bond Future	334.75	334.7563	334.7535	334.7563	44.00
07/07/2023	R197 On 02-November-23			Bond Future	342.21	342.2072	342.2093	342.2072	0.00
07/07/2023	R202 On 03-August-23			Bond Future	247.37	248.6296	247.3731	248.6296	5,323.00
07/07/2023	R202 On 02-November-23			Bond Future	252.88	254.1635	252.8827	254.1635	68.00
07/07/2023	R202 On 01-February-24			Bond Future	253.73	255.0359	253.7311	255.0359	0.00
07/07/2023	R202 On 02-May-24			Bond Future	259.56	260.9344	259.5618	260.9344	0.00
07/07/2023	R202 On 01-August-24			Bond Future	260.44	261.8163	260.4404	261.8163	0.00
07/07/2023	R209 On 03-August-23			Bond Future	12.14	64.9202	12.1383	64.9202	13,501.00
07/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	1	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	619	1	619	1	0.00
07/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	33	0	33	0	7,000.00
07/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
07/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	1	0	1	0	1,800.00
07/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	584	1	584	1	0.00
07/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	601	1	601	1	0.00
07/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	713	1	713	1	0.00
07/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	1352	1	1352	1	1,750.00
07/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	4305	4	4305	4	0.00
07/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	1492	1	1492	1	0.00
07/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	11000	11	11000	11	0.00
07/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	1551	1	1551	1	0.00
07/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	1521	1	1521	1	0.00
07/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	6858	7	6858	7	0.00
07/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	7124	7	7124	7	0.00
07/07/2023	R209 On 02-November-23			Bond Future	12.25	63.1955	12.2456	63.1955	9,458.00
07/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	600	1	600	1	0.00
07/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	579	1	579	1	0.00
07/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	590	1	590	1	0.00
07/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	4883	5	4883	5	0.00
07/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4922	5	4922	5	0.00
07/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	4844	5	4844	5	0.00
07/07/2023	R209 On 01-February-24			Bond Future	12.35	64.6329	12.3468	64.6329	0.00
07/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	2388	3	2388	3	0.00
07/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	2366	3	2366	3	0.00
07/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	2410	3	2410	3	0.00
07/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	3343	3	3343	3	0.00
07/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	3367	3	3367	3	0.00
07/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	3390	3	3390	3	0.00
07/07/2023	R209 On 02-May-24			Bond Future	12.45	62.9589	12.4537	62.9589	0.00
07/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1166	1	1166	1	0.00
07/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1155	1	1155	1	0.00
07/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1145	1	1145	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
07/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	7167	7	7167	7	0.00
07/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	7128	7	7128	7	0.00
07/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	7088	7	7088	7	0.00
07/07/2023	R209 On 01-August-24			Bond Future	12.56	64.3883	12.5639	64.3883	0.00
07/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2183	2	2183	2	0.00
07/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2166	2	2166	2	0.00
07/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2199	2	2199	2	0.00
07/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	5638	5	5638	5	0.00
07/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	5667	5	5667	5	0.00
07/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	5697	5	5697	5	0.00
07/07/2023	R210 On 03-August-23			Bond Future	226.86	227.1090	226.8610	227.1090	360.00
07/07/2023	R210 On 02-November-23			Bond Future	228.74	228.9919	228.7416	228.9919	70.00
07/07/2023	R210 On 01-February-24			Bond Future	234.00	234.2530	234.0026	234.2530	0.00
07/07/2023	R210 On 02-May-24			Bond Future	236.12	236.4121	236.1210	236.4121	0.00
07/07/2023	R210 On 01-August-24			Bond Future	241.57	241.8361	241.5651	241.8361	0.00
07/07/2023	R213 On 03-August-23			Bond Future	11.20	82.2507	11.2017	82.2507	24,695.00
07/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	2078	2	2078	2	0.00
07/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	2112	2	2112	2	0.00
07/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	2146	2	2146	2	0.00
07/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	335	0	335	0	0.00
07/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	327	0	327	0	0.00
07/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	343	0	343	0	0.00
07/07/2023	R213 On 02-November-23			Bond Future	11.31	80.5038	11.3076	80.5038	3,000.00
07/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	2287	2	2287	2	750.00
07/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	6032	6	6032	6	0.00
07/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	1588	2	1588	2	0.00
07/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	1569	2	1569	2	0.00
07/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	1608	2	1608	2	0.00
07/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1259	1	1259	1	750.00
07/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2825	3	2825	3	0.00
07/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	2359	2	2359	2	0.00
07/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	2405	2	2405	2	0.00
07/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	2382	2	2382	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
07/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	440	0	440	0	750.00
07/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1732	2	1732	2	0.00
07/07/2023	R213 On 01-February-24			Bond Future	11.41	82.3346	11.4104	82.3346	0.00
07/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	3333	3	3333	3	0.00
07/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3283	3	3283	3	0.00
07/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	3308	3	3308	3	0.00
07/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	2091	2	2091	2	0.00
07/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	2107	2	2107	2	0.00
07/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	2076	2	2076	2	0.00
07/07/2023	R213 On 02-May-24			Bond Future	11.51	80.6592	11.5109	80.6592	0.00
07/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	992	1	992	1	0.00
07/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1001	1	1001	1	0.00
07/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1011	1	1011	1	0.00
07/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	6044	6	6044	6	0.00
07/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	6078	6	6078	6	0.00
07/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	6112	6	6112	6	0.00
07/07/2023	R213 On 01-August-24			Bond Future	11.62	82.4913	11.6155	82.4913	0.00
07/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	1808	2	1808	2	0.00
07/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	1778	2	1778	2	0.00
07/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	1793	2	1793	2	0.00
07/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4762	5	4762	5	0.00
07/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4788	5	4788	5	0.00
07/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4736	5	4736	5	0.00
07/07/2023	R214 On 03-August-23			Bond Future	12.49	60.8451	12.4936	60.8451	19,414.00
07/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	393	1	393	1	0.00
07/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	367	1	367	1	0.00
07/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	380	1	380	1	0.00
07/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	2000	2	2000	2	0.00
07/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	2036	2	2036	2	0.00
07/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1965	2	1965	2	0.00
07/07/2023	R214 On 02-November-23			Bond Future	12.60	58.8811	12.6049	58.8811	104.00
07/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	391	0	391	0	0.00
07/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	406	1	406	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
07/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	399	0	399	0	0.00
07/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	6004	6	6004	6	0.00
07/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	6049	6	6049	6	0.00
07/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	5959	6	5959	6	0.00
07/07/2023	R214 On 01-February-24			Bond Future	12.71	60.2202	12.7144	60.2202	0.00
07/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	1704	2	1704	2	0.00
07/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	1722	2	1722	2	0.00
07/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	1740	2	1740	2	0.00
07/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	4315	4	4315	4	0.00
07/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	4346	4	4346	4	0.00
07/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	4376	4	4376	4	0.00
07/07/2023	R214 On 02-May-24			Bond Future	12.82	58.2927	12.8202	58.2927	0.00
07/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1113	1	1113	1	0.00
07/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1091	1	1091	1	0.00
07/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1102	1	1102	1	0.00
07/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	7614	7	7614	7	0.00
07/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	7656	7	7656	7	0.00
07/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	7572	7	7572	7	0.00
07/07/2023	R214 On 01-August-24			Bond Future	12.93	59.6163	12.9284	59.6163	0.00
07/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2249	2	2249	2	0.00
07/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2266	3	2266	3	0.00
07/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2284	3	2284	3	0.00
07/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5710	6	5710	6	0.00
07/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5741	6	5741	6	0.00
07/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5772	6	5772	6	0.00
07/07/2023	R248 On 03-August-23			Bond Future	12.63	74.9106	12.6306	74.9106	97,118.00
07/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	245	0	245	0	0.00
07/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	255	0	255	0	0.00
07/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	3384	4	3384	4	0.00
07/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	522	1	522	1	1,100.00
07/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	65	0	65	0	1,100.00
07/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	266	0	266	0	0.00
07/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	3272	3	3272	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
07/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	4972	5	4972	5	0.00
07/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	2406	2	2406	2	0.00
07/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	337	0	337	0	1,100.00
07/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	3322	3	3322	3	0.00
07/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	3372	3	3372	3	0.00
07/07/2023	R248 On 02-November-23			Bond Future	12.75	72.1127	12.7482	72.1127	169,458.00
07/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	725	1	725	1	220.00
07/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	418	1	418	1	0.00
07/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2073	2	2073	2	220.00
07/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	5641	6	5641	6	0.00
07/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	403	0	403	0	0.00
07/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	410	0	410	0	0.00
07/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	7960	8	7960	8	0.00
07/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	1242	1	1242	1	220.00
07/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	6280	6	6280	6	0.00
07/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	3456	3	3456	3	0.00
07/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	8076	8	8076	8	0.00
07/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	8018	8	8018	8	0.00
07/07/2023	R248 On 01-February-24			Bond Future	12.86	73.7528	12.8645	73.7528	0.00
07/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	1893	2	1893	2	0.00
07/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	1853	2	1853	2	0.00
07/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	1873	2	1873	2	0.00
07/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5919	6	5919	6	0.00
07/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5959	6	5959	6	0.00
07/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5880	6	5880	6	0.00
07/07/2023	R248 On 02-May-24			Bond Future	12.98	70.9906	12.9770	70.9906	13,000.00
07/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1214	1	1214	1	0.00
07/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1191	1	1191	1	0.00
07/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1202	1	1202	1	0.00
07/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	10046	10	10046	10	0.00
07/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	10153	10	10153	10	0.00
07/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	10099	10	10099	10	0.00
07/07/2023	R248 On 01-August-24			Bond Future	13.09	72.6022	13.0924	72.6022	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
07/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	2786	3	2786	3	0.00
07/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	2744	3	2744	3	0.00
07/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	2765	3	2765	3	0.00
07/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	7075	7	7075	7	0.00
07/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	7113	7	7113	7	0.00
07/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	7038	7	7038	7	0.00