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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/09/2023 TO: 07/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/09/2023	2025 On 02-November-23			Bond Future	172.94		172.9006	172.9361	172.9006	5,228.00
07/09/2023	2025 On 01-February-24			Bond Future	175.05		175.0105	175.0466	175.0105	399.00
07/09/2023	2025 On 02-May-24			Bond Future	178.99		178.9554	178.9926	178.9554	0.00
07/09/2023	2025 On 01-August-24			Bond Future	181.11		181.0727	181.1111	181.0727	0.00
07/09/2023	2025 On 07-November-24			Bond Future	185.28		185.2444	185.2846	185.2444	0.00
07/09/2023	2029 On 02-November-23			Bond Future	125.24		125.2126	125.2372	125.2126	2,068.00
07/09/2023	2029 On 01-February-24			Bond Future	128.07		128.0404	128.0655	128.0404	728.00
07/09/2023	2029 On 02-May-24			Bond Future	129.59		129.5597	129.5855	129.5597	0.00
07/09/2023	2029 On 01-August-24			Bond Future	132.45		132.4236	132.4505	132.4236	0.00
07/09/2023	2029 On 07-November-24			Bond Future	134.10		134.0747	134.1025	134.0747	0.00
07/09/2023	2030 On 02-November-23			Bond Future	10.42		91.1203	91.2319	91.1203	87,447.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2300	2	2	2	0.00
07/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2270	2	2	2	0.00
07/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2330	2	2	2	0.00
07/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	135	0	0	0	800.00
07/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	610	1	1	1	800.00
07/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4836	5	5	5	0.00
07/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1203	1	1	1	500.00
07/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4339	4	4	4	0.00
07/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	379	0	0	0	500.00
07/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3276	3	3	3	500.00
07/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7388	7	7	7	0.00
07/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1765	2	2	2	500.00
07/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	408	0	0	0	0.00
07/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	49	0	0	0	500.00
07/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	936	1	1	1	0.00
07/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1332	1	1	1	0.00
07/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	235	0	0	0	500.00
07/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2637	3	3	3	0.00
07/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	182	0	0	0	800.00
07/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2094	2	2	2	0.00
07/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3789	4	4	4	0.00
07/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	677	1	1	1	0.00
07/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	700	1	1	1	0.00
07/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	689	1	1	1	0.00
07/09/2023	2030 On 01-February-24			Bond Future	10.49	89.1502	89.2642	89.1502	0.00
07/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1330	1	1	1	400.00
07/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6688	7	7	7	0.00
07/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	692	1	1	1	400.00
07/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4230	4	4	4	0.00
07/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1118	1	1	1	1,360.00
07/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4376	4	4	4	0.00
07/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4406	4	4	4	0.00
07/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4347	4	4	4	0.00
07/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1480	1	1	1	200.00
07/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3361	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5567	5	6	5	0.00
07/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1062	1	1	1	500.00
07/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1911	2	2	2	500.00
07/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5915	6	6	6	0.00
07/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5883	6	6	6	0.00
07/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1220	1	1	1	500.00
07/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	573	1	1	1	500.00
07/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3239	3	3	3	0.00
07/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	567	1	1	1	500.00
07/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2321	2	2	2	0.00
07/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3542	4	4	4	0.00
07/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	633	1	1	1	200.00
07/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1322	1	1	1	700.00
07/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2835	3	3	3	0.00
07/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	942	1	1	1	0.00
07/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	924	1	1	1	0.00
07/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	933	1	1	1	0.00
07/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	980	1	1	1	1,360.00
07/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3430	4	3	4	0.00
07/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3057	3	3	3	0.00
07/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4528	5	5	5	0.00
07/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	444	0	0	0	400.00
07/09/2023	2030 On 02-May-24			Bond Future	10.57	91.1381	91.2549	91.1381	0.00
07/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1288	1	1	1	0.00
07/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1302	1	1	1	0.00
07/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1274	1	1	1	0.00
07/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2712	3	3	3	500.00
07/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3897	4	4	4	500.00
07/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9763	10	10	10	0.00
07/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3163	3	3	3	1,080.00
07/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7457	7	7	7	0.00
07/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1086	1	1	1	1,000.00
07/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1814	2	2	2	1,000.00
07/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6162	6	6	6	0.00
07/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	984	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3451	4	3	4	0.00
07/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4760	5	5	5	0.00
07/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	693	1	1	1	1,080.00
07/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2195	2	2	2	0.00
07/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	314	0	0	0	500.00
07/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1776	2	2	2	0.00
07/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2523	3	3	3	0.00
07/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4332	4	4	4	0.00
07/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4277	4	4	4	0.00
07/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4304	4	4	4	0.00
07/09/2023	2030 On 01-August-24			Bond Future	10.67	89.1252	89.2449	89.1252	0.00
07/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2325	2	2	2	0.00
07/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2343	2	2	2	0.00
07/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2307	2	2	2	0.00
07/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3463	4	3	4	0.00
07/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3422	3	3	3	0.00
07/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3442	4	3	4	0.00
07/09/2023	2030 On 07-November-24			Bond Future	10.80	91.1507	91.2735	91.1507	0.00
07/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3069	3	3	3	0.00
07/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3049	3	3	3	0.00
07/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3089	3	3	3	0.00
07/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3246	3	3	3	0.00
07/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3280	3	3	3	0.00
07/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3263	3	3	3	0.00
07/09/2023	2032 On 02-November-23			Bond Future	11.31	84.4820	84.5120	84.4820	173,052.00
07/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1295	1	1	1	0.00
07/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1320	1	1	1	0.00
07/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1271	1	1	1	0.00
07/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	555	1	1	1	10,000.00
07/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	103	0	0	0	7,750.00
07/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	245	0	0	0	500.00
07/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2330	2	2	2	0.00
07/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2922	3	3	3	0.00
07/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1419	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	373	0	0	0	500.00
07/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2025	2	2	2	0.00
07/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	804	1	1	1	0.00
07/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3341	3	3	3	0.00
07/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	981	1	1	1	500.00
07/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4679	5	5	5	0.00
07/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	254	0	0	0	500.00
07/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2046	2	2	2	0.00
07/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	340	0	0	0	500.00
07/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3775	4	4	4	0.00
07/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2304	2	2	2	500.00
07/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3817	4	4	4	0.00
07/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1142	1	1	1	500.00
07/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1574	2	2	2	500.00
07/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3297	3	3	3	0.00
07/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	743	1	1	1	500.00
07/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	982	1	1	1	15,500.00
07/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4837	5	5	5	0.00
07/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2788	3	3	3	0.00
07/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1712	2	2	2	0.00
07/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1665	2	2	2	0.00
07/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1689	2	2	2	0.00
07/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	615	1	1	1	0.00
07/09/2023	2032 On 01-February-24			Bond Future	11.41	86.3695	86.4001	86.3695	0.00
07/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	416	0	0	0	1,200.00
07/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1257	1	1	1	1,200.00
07/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6279	6	6	6	0.00
07/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3773	4	4	4	0.00
07/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3744	4	4	4	0.00
07/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3803	4	4	4	0.00
07/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1002	1	1	1	500.00
07/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1869	2	2	2	500.00
07/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6658	7	7	7	0.00
07/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1289	1	1	1	200.00
07/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3513	4	4	4	0.00

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07/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5870	6	6	6	0.00
07/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1012	1	1	1	200.00
07/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1958	2	2	2	200.00
07/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4282	4	4	4	0.00
07/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	822	1	1	1	500.00
07/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3373	3	3	3	0.00
07/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4924	5	5	5	0.00
07/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1797	2	2	2	0.00
07/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1828	2	2	2	0.00
07/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1813	2	2	2	0.00
07/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	908	1	1	1	1,200.00
07/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4346	4	4	4	0.00
07/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7253	7	7	7	0.00
07/09/2023	2032 On 02-May-24			Bond Future	11.52	84.1335	84.1649	84.1335	0.00
07/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1289	1	1	1	0.00
07/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1275	1	1	1	0.00
07/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1302	1	1	1	0.00
07/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1045	1	1	1	1,000.00
07/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1768	2	2	2	1,000.00
07/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7203	7	7	7	0.00
07/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1344	1	1	1	500.00
07/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2199	2	2	2	500.00
07/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8126	8	8	8	0.00
07/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2757	3	3	3	1,550.00
07/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8676	9	9	9	0.00
07/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1431	1	1	1	1,550.00
07/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	886	1	1	1	1,550.00
07/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3515	4	4	4	0.00
07/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5477	6	5	6	0.00
07/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1017	1	1	1	500.00
07/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4159	4	4	4	0.00
07/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5680	6	6	6	0.00
07/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1234	1	1	1	1,000.00
07/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4811	5	5	5	0.00
07/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6502	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5783	6	6	6	0.00
07/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5853	6	6	6	0.00
07/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5818	6	6	6	0.00
07/09/2023	2032 On 01-August-24			Bond Future	11.64	85.9720	86.0045	85.9720	0.00
07/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2429	2	2	2	0.00
07/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2409	2	2	2	0.00
07/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2449	2	2	2	0.00
07/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4637	5	5	5	0.00
07/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4689	5	5	5	0.00
07/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4663	5	5	5	0.00
07/09/2023	2032 On 07-November-24			Bond Future	11.80	83.7610	83.7946	83.7610	0.00
07/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3122	3	3	3	0.00
07/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3143	3	3	3	0.00
07/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3100	3	3	3	0.00
07/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4510	5	5	5	0.00
07/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4465	4	4	4	0.00
07/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4487	5	4	5	0.00
07/09/2023	2033 On 02-November-23			Bond Future	118.08	118.1390	118.0841	118.1390	2,258.00
07/09/2023	2033 On 01-February-24			Bond Future	120.75	120.8070	120.7508	120.8070	5,737.00
07/09/2023	2033 On 02-May-24			Bond Future	122.01	122.0677	122.0104	122.0677	0.00
07/09/2023	2033 On 01-August-24			Bond Future	124.71	124.7662	124.7080	124.7662	0.00
07/09/2023	2033 On 07-November-24			Bond Future	126.08	126.1423	126.0831	126.1423	0.00
07/09/2023	2037 On 02-November-23			Bond Future	12.35	77.2367	77.4840	77.2367	68,510.00
07/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	351	0	0	0	0.00
07/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	342	0	0	0	0.00
07/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	361	0	0	0	0.00
07/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7628	7	8	7	0.00
07/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2319	2	2	2	731.00
07/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	1028	1	1	1	731.00
07/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2766	3	3	3	0.00
07/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	155	0	0	0	731.00
07/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1420	2	1	2	0.00
07/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4591	5	5	5	0.00
07/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4685	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4638	5	5	5	0.00
07/09/2023	2037 On 01-February-24			Bond Future	12.46	74.7060	74.9588	74.7060	76,958.00
07/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2515	2	3	2	0.00
07/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2541	2	3	2	0.00
07/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2490	2	2	2	0.00
07/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7848	8	8	8	0.00
07/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4312	4	4	4	0.00
07/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1956	2	2	2	2,500.00
07/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1962	2	2	2	2,500.00
07/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3908	4	4	4	0.00
07/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	828	1	1	1	2,500.00
07/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3279	3	3	3	0.00
07/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3226	3	3	3	0.00
07/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3253	3	3	3	0.00
07/09/2023	2037 On 02-May-24			Bond Future	12.59	76.3716	76.6302	76.3716	0.00
07/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1247	1	1	1	0.00
07/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1261	1	1	1	0.00
07/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1232	1	1	1	0.00
07/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7428	8	7	8	0.00
07/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7344	8	7	8	0.00
07/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7386	8	7	8	0.00
07/09/2023	2037 On 01-August-24			Bond Future	12.73	73.7850	74.0495	73.7850	0.00
07/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2628	3	3	3	0.00
07/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2650	3	3	3	0.00
07/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2607	3	3	3	0.00
07/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5857	6	6	6	0.00
07/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5794	6	6	6	0.00
07/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5826	6	6	6	0.00
07/09/2023	2037 On 07-November-24			Bond Future	12.89	75.4595	75.7305	75.4595	0.00
07/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3766	4	4	4	0.00
07/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3742	4	4	4	0.00
07/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3791	4	4	4	0.00
07/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5253	5	5	5	0.00
07/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5305	5	5	5	0.00
07/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5279	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2038 On 02-November-23			Bond Future	127.53	128.4246	127.5306	128.4246	4,669.00
07/09/2023	2038 On 01-February-24			Bond Future	128.39	129.3057	128.3915	129.3057	0.00
07/09/2023	2038 On 02-May-24			Bond Future	131.29	132.2201	131.2855	132.2201	0.00
07/09/2023	2038 On 01-August-24			Bond Future	132.12	133.0739	132.1189	133.0739	0.00
07/09/2023	2038 On 07-November-24			Bond Future	135.16	136.1380	135.1616	136.1380	0.00
07/09/2023	2040 On 02-November-23			Bond Future	12.59	77.4122	77.8121	77.4122	41,944.00
07/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	189	0	0	0	0.00
07/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	195	0	0	0	0.00
07/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	183	0	0	0	0.00
07/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	140	0	0	0	875.00
07/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	748	1	1	1	875.00
07/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3128	3	3	3	0.00
07/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1906	2	2	2	128.00
07/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5818	5	6	5	0.00
07/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	354	0	0	0	128.00
07/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1841	2	2	2	0.00
07/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4893	5	5	5	0.00
07/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	368	0	0	0	128.00
07/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1074	1	1	1	875.00
07/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3510	4	4	4	0.00
07/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6519	7	7	7	0.00
07/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6065	6	6	6	0.00
07/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	5954	6	6	6	0.00
07/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6009	6	6	6	0.00
07/09/2023	2040 On 01-February-24			Bond Future	12.71	74.6351	75.0438	74.6351	95,435.00
07/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	2109	2	2	2	0.00
07/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	2085	2	2	2	0.00
07/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	2134	2	2	2	0.00
07/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4103	4	4	4	0.00
07/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4168	4	4	4	0.00
07/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4136	4	4	4	0.00
07/09/2023	2040 On 02-May-24			Bond Future	12.83	76.2990	76.7170	76.2990	0.00
07/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1211	1	1	1	0.00
07/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1199	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1224	1	1	1	0.00
07/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8140	8	8	8	0.00
07/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8237	9	8	9	0.00
07/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8188	9	8	9	0.00
07/09/2023	2040 On 01-August-24			Bond Future	12.97	73.4603	73.8877	73.4603	0.00
07/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2788	3	3	3	0.00
07/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2766	3	3	3	0.00
07/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2810	3	3	3	0.00
07/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6237	7	6	7	0.00
07/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6305	7	6	7	0.00
07/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6271	7	6	7	0.00
07/09/2023	2040 On 07-November-24			Bond Future	13.14	75.1268	75.5644	75.1268	0.00
07/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	4006	4	4	4	0.00
07/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	4031	4	4	4	0.00
07/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3980	4	4	4	0.00
07/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5519	6	6	6	0.00
07/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5465	6	5	6	0.00
07/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5492	6	5	6	0.00
07/09/2023	2044 On 02-November-23			Bond Future	12.67	73.5245	73.9509	73.5245	52,969.00
07/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	136	0	0	0	0.00
07/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	132	0	0	0	0.00
07/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	141	0	0	0	0.00
07/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	2137	2	2	2	0.00
07/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2961	3	3	3	0.00
07/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	499	0	0	0	5,860.00
07/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4350	5	4	5	0.00
07/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1195	1	1	1	6,375.00
07/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1708	2	2	2	5,860.00
07/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6644	7	7	7	0.00
07/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6762	7	7	7	0.00
07/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6703	7	7	7	0.00
07/09/2023	2044 On 01-February-24			Bond Future	12.79	70.7857	71.2215	70.7857	31,827.00
07/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1831	2	2	2	0.00
07/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1853	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1809	2	2	2	0.00
07/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4695	5	5	5	0.00
07/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4624	5	5	5	0.00
07/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4660	5	5	5	0.00
07/09/2023	2044 On 02-May-24			Bond Future	12.91	72.3638	72.8095	72.3638	0.00
07/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1197	1	1	1	0.00
07/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1210	1	1	1	0.00
07/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1184	1	1	1	0.00
07/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8448	9	8	9	0.00
07/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8348	9	8	9	0.00
07/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8398	9	8	9	0.00
07/09/2023	2044 On 01-August-24			Bond Future	13.05	69.5642	70.0199	69.5642	0.00
07/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2663	2	3	2	0.00
07/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2685	3	3	3	0.00
07/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2642	2	3	2	0.00
07/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6834	7	7	7	0.00
07/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6762	7	7	7	0.00
07/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6798	7	7	7	0.00
07/09/2023	2044 On 07-November-24			Bond Future	13.20	71.1420	71.6085	71.1420	0.00
07/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	4132	4	4	4	0.00
07/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	4107	4	4	4	0.00
07/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	4158	4	4	4	0.00
07/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5623	6	6	6	0.00
07/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5678	6	6	6	0.00
07/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5651	6	6	6	0.00
07/09/2023	2046 On 02-November-23			Bond Future	110.27	110.7890	110.2686	110.7890	16,148.00
07/09/2023	2046 On 01-February-24			Bond Future	112.76	113.2911	112.7587	113.2911	0.00
07/09/2023	2046 On 02-May-24			Bond Future	113.15	113.6967	113.1524	113.6967	0.00
07/09/2023	2046 On 01-August-24			Bond Future	115.65	116.2093	115.6535	116.2093	0.00
07/09/2023	2046 On 07-November-24			Bond Future	116.12	116.6848	116.1162	116.6848	0.00
07/09/2023	2050 On 02-November-23			Bond Future	111.65	112.6124	111.6503	112.6124	14,039.00
07/09/2023	2050 On 01-February-24			Bond Future	111.92	112.9056	111.9217	112.9056	0.00
07/09/2023	2050 On 02-May-24			Bond Future	114.44	115.4504	114.4445	115.4504	0.00
07/09/2023	2050 On 01-August-24			Bond Future	114.67	115.6967	114.6688	115.6967	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
07/09/2023	2050 On 07-November-24			Bond Future	117.31	118.3603	117.3093	118.3603	0.00
07/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	AL37 On 02-November-23			Index Future	907.22	906.2730	907.2150	906.2730	0.00
07/09/2023	AL37 On 01-February-24			Index Future	927.48	926.5200	927.4820	926.5200	0.00
07/09/2023	AL37 On 02-May-24			Index Future	948.18	947.1930	948.1780	947.1930	0.00
07/09/2023	AL37 On 01-August-24			Index Future	968.94	967.9290	968.9390	967.9290	0.00
07/09/2023	AL37 On 07-November-24			Index Future	991.07	990.0320	991.0700	990.0320	0.00
07/09/2023	AL7T On 02-November-23			Index Future	1025.88	1024.4940	1025.8790	1024.4940	0.00
07/09/2023	AL7T On 01-February-24			Index Future	1048.80	1047.3820	1048.7980	1047.3820	0.00
07/09/2023	AL7T On 02-May-24			Index Future	1072.20	1070.7510	1072.2000	1070.7510	0.00
07/09/2023	AL7T On 01-August-24			Index Future	1095.68	1094.1930	1095.6770	1094.1930	0.00
07/09/2023	AL7T On 07-November-24			Index Future	1120.70	1119.1790	1120.7020	1119.1790	0.00
07/09/2023	ALBI On 02-November-23			Index Future	896.53	894.1680	896.5270	894.1680	107.00
07/09/2023	ALBI On 01-February-24			Index Future	916.56	914.1440	916.5560	914.1440	0.00
07/09/2023	ALBI On 02-May-24			Index Future	937.01	934.5410	937.0070	934.5410	0.00
07/09/2023	ALBI On 01-August-24			Index Future	957.52	955.0000	957.5240	955.0000	0.00
07/09/2023	ALBI On 07-November-24			Index Future	979.39	976.8080	979.3940	976.8080	0.00
07/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	ES33 On 02-November-23			Bond Future	12.86	71.4429	71.6056	71.4429	0.00
07/09/2023	ES33 On 01-February-24			Bond Future	13.01	73.0564	73.2226	73.0564	0.00
07/09/2023	ES33 On 02-May-24			Bond Future	13.17	70.9034	71.0736	70.9034	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
07/09/2023	ES33 On 01-August-24			Bond Future	13.34	72.4687	72.6429	72.4687	0.00
07/09/2023	ES33 On 07-November-24			Bond Future	13.56	70.3312	70.5099	70.3312	0.00
07/09/2023	ES42 On 02-November-23			Bond Future	13.32	67.0755	67.4357	67.0755	0.00
07/09/2023	ES42 On 01-February-24			Bond Future	13.46	68.5905	68.9587	68.5905	0.00
07/09/2023	ES42 On 02-May-24			Bond Future	13.61	65.8736	66.2502	65.8736	0.00
07/09/2023	ES42 On 01-August-24			Bond Future	13.77	67.3259	67.7112	67.3259	0.00
07/09/2023	ES42 On 07-November-24			Bond Future	13.96	64.6032	64.9976	64.6032	0.00
07/09/2023	GOVI On 02-November-23			GOVI	883.73	881.4240	883.7300	881.4240	819.00
07/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	20700	4	2	4	0.00
07/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	20900	4	2	4	0.00
07/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	20800	4	2	4	0.00
07/09/2023	GOVI On 01-February-24			GOVI	903.47	901.1160	903.4730	901.1160	0.00
07/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	234830	21	23	21	0.00
07/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	234730	21	23	21	0.00
07/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	234930	21	23	21	0.00
07/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-May-24			GOVI	923.63	921.2220	923.6330	921.2220	0.00
07/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	273370	30	27	30	0.00
07/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	273570	30	27	30	0.00
07/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	273470	30	27	30	0.00
07/09/2023	GOVI On 01-August-24			GOVI	943.86	941.3900	943.8560	941.3900	0.00
07/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	4760	0	0	0	0.00
07/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	4660	0	0	0	0.00
07/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	4860	0	0	0	0.00
07/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	2	0	2	0.00
07/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	2	0	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
07/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	2	0	2	0.00
07/09/2023	GOVI On 07-November-24			GOVI	965.41	962.8870	965.4140	962.8870	0.00
07/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	166140	14	17	14	0.00
07/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	166340	14	17	14	0.00
07/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	166240	14	17	14	0.00
07/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2023	IGOV On 02-November-23			Index Future	331.74	332.6860	331.7380	332.6860	475.00
07/09/2023	IGOV On 01-February-24			Index Future	339.23	340.1990	339.2300	340.1990	0.00
07/09/2023	IGOV On 02-May-24			Index Future	346.88	347.8690	346.8780	347.8690	0.00
07/09/2023	IGOV On 01-August-24			Index Future	354.55	355.5620	354.5500	355.5620	0.00
07/09/2023	IGOV On 07-November-24			Index Future	362.73	363.7620	362.7290	363.7620	0.00
07/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
07/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
07/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	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
07/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6150	91.6150	91.6150	0.00
07/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
07/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
07/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.16	91.8500	91.8400	91.8500	0.00
07/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.05	91.9600	91.9500	91.9600	0.00
07/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.92	92.0950	92.0850	92.0950	0.00
07/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.86	92.1600	92.1400	92.1600	0.00
07/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.84	92.1750	92.1650	92.1750	0.00
07/09/2023	R035 On 02-November-23			Bond Future	12.00	82.3270	82.5493	82.3270	181,789.00
07/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1036	1	1	1	6,500.00
07/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	560	1	1	1	0.00
07/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	573	1	1	1	0.00
07/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	546	1	1	1	0.00
07/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	45	0	0	0	400.00
07/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	249	0	0	0	400.00
07/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4758	5	5	5	0.00
07/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1119	1	1	1	731.00
07/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7897	8	8	8	0.00
07/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2487	2	2	2	731.00
07/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2518	3	3	3	0.00
07/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	126	0	0	0	731.00
07/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1253	1	1	1	0.00
07/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	471	1	0	1	400.00
07/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5085	5	5	5	0.00
07/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7802	8	8	8	0.00
07/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3750	4	4	4	0.00
07/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3666	4	4	4	0.00
07/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3708	4	4	4	0.00
07/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2650	3	3	3	0.00
07/09/2023	R035 On 01-February-24			Bond Future	12.12	84.1663	84.3934	84.1663	0.00
07/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	835	1	1	1	400.00
07/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7435	7	7	7	0.00
07/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	358	0	0	0	400.00

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07/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3103	3	3	3	0.00
07/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3075	3	3	3	0.00
07/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3132	3	3	3	0.00
07/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2723	3	3	3	0.00
07/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2768	3	3	3	0.00
07/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2746	3	3	3	0.00
07/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6237	6	6	6	0.00
07/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	924	1	1	1	400.00
07/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8650	9	9	9	0.00
07/09/2023	R035 On 02-May-24			Bond Future	12.24	81.5306	81.7630	81.5306	0.00
07/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1352	1	1	1	0.00
07/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1337	1	1	1	0.00
07/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1368	1	1	1	0.00
07/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6806	7	7	7	0.00
07/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6886	7	7	7	0.00
07/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6846	7	7	7	0.00
07/09/2023	R035 On 01-August-24			Bond Future	12.36	83.3128	83.5505	83.3128	0.00
07/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2730	3	3	3	0.00
07/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2708	3	3	3	0.00
07/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2752	3	3	3	0.00
07/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5564	6	6	6	0.00
07/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5625	6	6	6	0.00
07/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5594	6	6	6	0.00
07/09/2023	R035 On 07-November-24			Bond Future	12.53	80.6926	80.9362	80.6926	0.00
07/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3546	3	4	3	0.00
07/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3570	3	4	3	0.00
07/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3523	3	4	3	0.00
07/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5290	5	5	5	0.00
07/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5238	5	5	5	0.00
07/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5264	5	5	5	0.00
07/09/2023	R053 On 02-November-23			Bond Future	12.50	93.7873	94.3531	93.7873	5,189.00
07/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3934	4	4	4	0.00
07/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3980	4	4	4	0.00
07/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3888	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1703	2	2	2	0.00
07/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1655	2	2	2	0.00
07/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1679	2	2	2	0.00
07/09/2023	R053 On 01-February-24			Bond Future	12.61	95.8828	96.4611	95.8828	0.00
07/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5466	5	5	5	0.00
07/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5423	5	5	5	0.00
07/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5509	5	6	5	0.00
07/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3207	3	3	3	0.00
07/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3259	4	3	4	0.00
07/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3233	3	3	3	0.00
07/09/2023	R053 On 02-May-24			Bond Future	12.72	92.1559	92.7473	92.1559	0.00
07/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6488	6	6	6	0.00
07/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6529	6	7	6	0.00
07/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6447	6	6	6	0.00
07/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4411	5	4	5	0.00
07/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4358	5	4	5	0.00
07/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4384	5	4	5	0.00
07/09/2023	R053 On 01-August-24			Bond Future	12.85	94.1687	94.7735	94.1687	0.00
07/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	7075	7	7	7	0.00
07/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	7114	7	7	7	0.00
07/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	7036	7	7	7	0.00
07/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5126	5	5	5	0.00
07/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5072	5	5	5	0.00
07/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5099	5	5	5	0.00
07/09/2023	R053 On 07-November-24			Bond Future	13.00	90.4372	91.0562	90.4372	0.00
07/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5843	6	6	6	0.00
07/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5808	6	6	6	0.00
07/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5878	6	6	6	0.00
07/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7185	8	7	8	0.00
07/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7254	8	7	8	0.00
07/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7220	8	7	8	0.00
07/09/2023	R186 On 02-November-23			Bond Future	9.05	107.7323	107.8341	107.7323	120,648.00
07/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1282	1	1	1	0.00
07/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1263	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1302	1	1	1	0.00
07/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	844	1	1	1	1,715.00
07/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3699	4	4	4	0.00
07/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	36	0	0	0	1,715.00
07/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	570	1	1	1	0.00
07/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	350	0	0	0	0.00
07/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	364	0	0	0	0.00
07/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	357	0	0	0	0.00
07/09/2023	R186 On 01-February-24			Bond Future	9.05	104.8287	104.9327	104.8287	0.00
07/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1824	2	2	2	0.00
07/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1842	2	2	2	0.00
07/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1806	2	2	2	0.00
07/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	662	1	1	1	0.00
07/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	647	1	1	1	0.00
07/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	654	1	1	1	0.00
07/09/2023	R186 On 02-May-24			Bond Future	9.04	107.1665	107.2731	107.1665	0.00
07/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	297	0	0	0	0.00
07/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	302	0	0	0	0.00
07/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	292	0	0	0	0.00
07/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3551	3	4	3	0.00
07/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2340	2	2	2	2,030.00
07/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	436	0	0	0	2,030.00
07/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	748	1	1	1	0.00
07/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2794	3	3	3	0.00
07/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2756	3	3	3	0.00
07/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2775	3	3	3	0.00
07/09/2023	R186 On 01-August-24			Bond Future	9.06	104.2003	104.3096	104.2003	0.00
07/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	925	1	1	1	0.00
07/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	936	1	1	1	0.00
07/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	915	1	1	1	0.00
07/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1735	2	2	2	0.00
07/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1713	2	2	2	0.00
07/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1724	2	2	2	0.00
07/09/2023	R186 On 07-November-24			Bond Future	9.13	106.5691	106.6815	106.5691	0.00
07/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1397	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1408	1	1	1	0.00
07/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1385	1	1	1	0.00
07/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1388	1	1	1	0.00
07/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1372	1	1	1	0.00
07/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1380	1	1	1	0.00
07/09/2023	R197 On 02-November-23			Bond Future	341.51	341.5354	341.5096	341.5354	0.00
07/09/2023	R202 On 02-November-23			Bond Future	254.95	254.7517	254.9515	254.7517	4,618.00
07/09/2023	R202 On 01-February-24			Bond Future	255.73	255.5281	255.7324	255.5281	460.00
07/09/2023	R202 On 02-May-24			Bond Future	261.50	261.2878	261.4970	261.2878	0.00
07/09/2023	R202 On 01-August-24			Bond Future	262.18	261.9668	262.1808	261.9668	0.00
07/09/2023	R202 On 07-November-24			Bond Future	268.22	267.9992	268.2197	267.9992	0.00
07/09/2023	R209 On 02-November-23			Bond Future	12.08	63.4823	63.6522	63.4823	26,259.00
07/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	333	0	0	0	0.00
07/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	342	0	0	0	0.00
07/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	324	0	0	0	0.00
07/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3907	4	4	4	0.00
07/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3826	4	4	4	0.00
07/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3866	4	4	4	0.00
07/09/2023	R209 On 01-February-24			Bond Future	12.18	64.9006	65.0743	64.9006	1,690.00
07/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2377	2	2	2	0.00
07/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2354	2	2	2	0.00
07/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2401	2	2	2	0.00
07/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2584	3	3	3	0.00
07/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2628	3	3	3	0.00
07/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2606	3	3	3	0.00
07/09/2023	R209 On 02-May-24			Bond Future	12.29	63.1948	63.3725	63.1948	0.00
07/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1098	1	1	1	0.00
07/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1085	1	1	1	0.00
07/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1111	1	1	1	0.00
07/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6295	6	6	6	0.00
07/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6369	7	6	7	0.00
07/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6332	6	6	6	0.00
07/09/2023	R209 On 01-August-24			Bond Future	12.41	64.5757	64.7576	64.5757	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
07/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2321	2	2	2	0.00
07/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2302	2	2	2	0.00
07/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2340	2	2	2	0.00
07/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5084	5	5	5	0.00
07/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5139	5	5	5	0.00
07/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5111	5	5	5	0.00
07/09/2023	R209 On 07-November-24			Bond Future	12.55	62.8880	63.0743	62.8880	0.00
07/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3184	3	3	3	0.00
07/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3163	3	3	3	0.00
07/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3206	3	3	3	0.00
07/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4619	5	5	5	0.00
07/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4666	5	5	5	0.00
07/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4642	5	5	5	0.00
07/09/2023	R210 On 02-November-23			Bond Future	227.12	227.1253	227.1206	227.1253	206.00
07/09/2023	R210 On 01-February-24			Bond Future	232.25	232.2546	232.2497	232.2546	300.00
07/09/2023	R210 On 02-May-24			Bond Future	234.23	234.2337	234.2291	234.2337	0.00
07/09/2023	R210 On 01-August-24			Bond Future	239.41	239.4109	239.4069	239.4109	0.00
07/09/2023	R210 On 07-November-24			Bond Future	241.59	241.5903	241.5868	241.5903	0.00
07/09/2023	R213 On 02-November-23			Bond Future	10.97	81.5858	81.6569	81.5858	33,019.00
07/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1705	2	2	2	0.00
07/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1679	2	2	2	0.00
07/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1732	2	2	2	0.00
07/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7083	7	7	7	0.00
07/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1263	1	1	1	731.00
07/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2629	3	3	3	731.00
07/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1413	1	1	1	0.00
07/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	75	0	0	0	731.00
07/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	659	1	1	1	0.00
07/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1068	1	1	1	0.00
07/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1100	1	1	1	0.00
07/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1084	1	1	1	0.00
07/09/2023	R213 On 01-February-24			Bond Future	11.07	83.4086	83.4812	83.4086	0.00
07/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3925	4	4	4	0.00
07/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3954	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3897	4	4	4	0.00
07/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1307	1	1	1	0.00
07/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1284	1	1	1	0.00
07/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1295	1	1	1	0.00
07/09/2023	R213 On 02-May-24			Bond Future	11.16	81.7096	81.7840	81.7096	0.00
07/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1242	1	1	1	0.00
07/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1255	1	1	1	0.00
07/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1229	1	1	1	0.00
07/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4939	5	5	5	0.00
07/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4879	5	5	5	0.00
07/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4909	5	5	5	0.00
07/09/2023	R213 On 01-August-24			Bond Future	11.27	83.4962	83.5725	83.4962	0.00
07/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2329	2	2	2	0.00
07/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2348	2	2	2	0.00
07/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2311	2	2	2	0.00
07/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3958	4	4	4	0.00
07/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3913	4	4	4	0.00
07/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3935	4	4	4	0.00
07/09/2023	R213 On 07-November-24			Bond Future	11.42	81.8357	81.9142	81.8357	0.00
07/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3006	3	3	3	0.00
07/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3026	3	3	3	0.00
07/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2987	3	3	3	0.00
07/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3800	4	4	4	0.00
07/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3761	4	4	4	0.00
07/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3780	4	4	4	0.00
07/09/2023	R214 On 02-November-23			Bond Future	12.45	58.9639	59.3000	58.9639	19,767.00
07/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	162	0	0	0	0.00
07/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	167	0	0	0	0.00
07/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	157	0	0	0	0.00
07/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5115	5	5	5	0.00
07/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5020	5	5	5	0.00
07/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5068	5	5	5	0.00
07/09/2023	R214 On 01-February-24			Bond Future	12.56	60.2812	60.6248	60.2812	0.00
07/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1672	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1712	2	2	2	0.00
07/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1692	2	2	2	0.00
07/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3626	4	4	4	0.00
07/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3598	4	4	4	0.00
07/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3654	4	4	4	0.00
07/09/2023	R214 On 02-May-24			Bond Future	12.67	58.3205	58.6718	58.3205	0.00
07/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	1026	1	1	1	0.00
07/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	1016	1	1	1	0.00
07/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	1037	1	1	1	0.00
07/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6817	7	7	7	0.00
07/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6900	7	7	7	0.00
07/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6859	7	7	7	0.00
07/09/2023	R214 On 01-August-24			Bond Future	12.78	59.5953	59.9545	59.5953	0.00
07/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2414	2	2	2	0.00
07/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2395	2	2	2	0.00
07/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2434	2	2	2	0.00
07/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5221	5	5	5	0.00
07/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5279	6	5	6	0.00
07/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5250	5	5	5	0.00
07/09/2023	R214 On 07-November-24			Bond Future	12.93	57.6437	58.0115	57.6437	0.00
07/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3322	3	3	3	0.00
07/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3301	3	3	3	0.00
07/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3343	3	3	3	0.00
07/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4723	5	5	5	0.00
07/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4771	5	5	5	0.00
07/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4747	5	5	5	0.00
07/09/2023	R248 On 02-November-23			Bond Future	12.59	72.2659	72.7009	72.2659	232,739.00
07/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	141	0	0	0	0.00
07/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	145	0	0	0	0.00
07/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	136	0	0	0	0.00
07/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	376	0	0	0	207.00
07/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1690	2	2	2	207.00
07/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5722	5	6	5	0.00
07/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	424	1	0	1	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2175	2	2	2	0.00
07/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5034	5	5	5	0.00
07/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	6912	7	7	7	0.00
07/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6789	7	7	7	0.00
07/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6851	7	7	7	0.00
07/09/2023	R248 On 01-February-24			Bond Future	12.70	73.8805	74.3250	73.8805	0.00
07/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1766	2	2	2	0.00
07/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1788	2	2	2	0.00
07/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1744	2	2	2	0.00
07/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	2112	2	2	2	1,000.00
07/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	685	1	1	1	1,000.00
07/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5391	5	5	5	0.00
07/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1874	2	2	2	1,000.00
07/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4388	5	4	5	0.00
07/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7900	8	8	8	0.00
07/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4962	5	5	5	0.00
07/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4887	5	5	5	0.00
07/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4925	5	5	5	0.00
07/09/2023	R248 On 02-May-24			Bond Future	12.81	71.0789	71.5335	71.0789	0.00
07/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1118	1	1	1	0.00
07/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1130	1	1	1	0.00
07/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1105	1	1	1	0.00
07/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9192	10	9	10	0.00
07/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9085	9	9	9	0.00
07/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9139	10	9	10	0.00
07/09/2023	R248 On 01-August-24			Bond Future	12.94	72.6322	73.0971	72.6322	13,000.00
07/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2964	3	3	3	0.00
07/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2987	3	3	3	0.00
07/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2940	3	3	3	0.00
07/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6482	7	6	7	0.00
07/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6412	7	6	7	0.00
07/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6447	7	6	7	0.00
07/09/2023	R248 On 07-November-24			Bond Future	13.09	69.8318	70.3077	69.8318	0.00
07/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4243	4	4	4	0.00
07/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4269	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4217	4	4	4	0.00
07/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5866	6	6	6	0.00
07/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5810	6	6	6	0.00
07/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5838	6	6	6	0.00
07/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00