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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	2025 On 02-February-23			Bond Future	166.19	166.1860	166.1860	166.1860	0.00
07/02/2023	2025 On 04-May-23			Bond Future	169.34	169.3399	169.3374	169.3399	5,237.00
07/02/2023	2025 On 03-August-23			Bond Future	170.97	170.9741	170.9712	170.9741	214.00
07/02/2023	2025 On 02-November-23			Bond Future	174.37	174.3759	174.3731	174.3759	0.00
07/02/2023	2025 On 01-February-24			Bond Future	176.05	176.0523	176.0498	176.0523	0.00
07/02/2023	2025 On 02-May-24			Bond Future	179.36	179.3653	179.3634	179.3653	0.00
07/02/2023	2029 On 02-February-23			Bond Future	120.50	120.4953	120.4953	120.4953	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
07/02/2023	2029 On 04-May-23			Bond Future	121.52	121.6182	121.5151	121.6182	1,045.00
07/02/2023	2029 On 03-August-23			Bond Future	123.94	124.0418	123.9364	124.0418	728.00
07/02/2023	2029 On 02-November-23			Bond Future	125.08	125.1836	125.0763	125.1836	0.00
07/02/2023	2029 On 01-February-24			Bond Future	127.56	127.6671	127.5578	127.6671	0.00
07/02/2023	2029 On 02-May-24			Bond Future	128.60	128.7143	128.6034	128.7143	0.00
07/02/2023	2030 On 02-February-23			Bond Future	9.48	92.7176	9.4800	92.7176	0.00
07/02/2023	2030 On 04-May-23			Bond Future	9.85	93.4929	9.8464	93.4929	81,752.00
07/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1187	1	1187	1	150.00
07/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	9402	10	9402	10	0.00
07/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11172	11	11172	11	0.00
07/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	11439	12	11439	12	0.00
07/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4168	4	4168	4	350.00
07/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7785	8	7785	8	0.00
07/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3791	4	3791	4	0.00
07/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	428	0	428	0	388.00
07/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1365	2	1365	2	479.00
07/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6712	7	6712	7	0.00
07/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3724	4	3724	4	0.00
07/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3757	4	3757	4	0.00
07/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1604	2	1604	2	388.00
07/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	3394	4	3394	4	479.00
07/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2147	2	2147	2	1,080.00
07/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1450	1	1450	1	0.00
07/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	824	1	824	1	0.00
07/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1907	2	1907	2	0.00
07/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	705	1	705	1	0.00
07/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	715	1	715	1	0.00
07/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	208	0	208	0	150.00
07/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2175	2	2175	2	0.00
07/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4250	4	4250	4	0.00
07/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2413	2	2413	2	0.00
07/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	695	1	695	1	0.00
07/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	127	0	127	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	593	1	593	1	0.00
07/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	14	0	14	0	350.00
07/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	17	0	17	0	479.00
07/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	51	0	51	0	1,080.00
07/02/2023	2030 On 03-August-23			Bond Future	9.95	91.3266	9.9457	91.3266	5,629.00
07/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6608	7	6608	7	0.00
07/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	10927	11	10927	11	0.00
07/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	11999	12	11999	12	0.00
07/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6573	7	6573	7	0.00
07/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3538	4	3538	4	1,012.00
07/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	4279	4	4279	4	350.00
07/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6539	7	6539	7	0.00
07/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	631	1	631	1	0.00
07/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1232	1	1232	1	0.00
07/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	618	1	618	1	0.00
07/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	82	0	82	0	350.00
07/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	130	0	130	0	1,012.00
07/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1557	1	1557	1	0.00
07/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	625	1	625	1	0.00
07/02/2023	2030 On 02-November-23			Bond Future	10.04	93.1223	10.0438	93.1223	149.00
07/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4847	5	4847	5	0.00
07/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4818	5	4818	5	0.00
07/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4789	5	4789	5	0.00
07/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1622	2	1622	2	0.00
07/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1610	2	1610	2	0.00
07/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1598	2	1598	2	0.00
07/02/2023	2030 On 01-February-24			Bond Future	10.15	90.9431	10.1539	90.9431	0.00
07/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	6264	6	6264	6	0.00
07/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	6294	7	6294	7	0.00
07/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	6323	7	6323	7	0.00
07/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1462	1	1462	1	0.00
07/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1471	1	1471	1	0.00
07/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1480	1	1480	1	0.00

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07/02/2023	2030 On 02-May-24			Bond Future	10.30	92.6286	10.3018	92.6286	0.00
07/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2309	2	2309	2	0.00
07/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2273	2	2273	2	0.00
07/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2291	2	2291	2	0.00
07/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4238	4	4238	4	0.00
07/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4261	4	4261	4	0.00
07/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4215	4	4215	4	0.00
07/02/2023	2032 On 02-February-23			Bond Future	10.18	91.6147	10.1800	91.6147	0.00
07/02/2023	2032 On 04-May-23			Bond Future	10.55	88.3005	10.5459	88.3005	169,319.00
07/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	713	1	713	1	6,500.00
07/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	991	1	991	1	730.00
07/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2355	3	2355	3	400.00
07/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3560	4	3560	4	0.00
07/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3123	3	3123	3	0.00
07/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3156	3	3156	3	0.00
07/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1531	2	1531	2	500.00
07/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2104	2	2104	2	730.00
07/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	647	1	647	1	500.00
07/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	4913	5	4913	5	400.00
07/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13414	14	13414	14	0.00
07/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	3189	4	3189	4	0.00
07/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2560	3	2560	3	0.00
07/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3769	4	3769	4	0.00
07/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1157	1	1157	1	730.00
07/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1429	1	1429	1	0.00
07/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	21	0	21	0	400.00
07/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4420	4	4420	4	0.00
07/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2186	2	2186	2	0.00
07/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2817	3	2817	3	0.00
07/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1447	1	1447	1	0.00
07/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1465	1	1465	1	0.00
07/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1248	1	1248	1	13,000.00
07/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1817	2	1817	2	500.00

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07/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1972	2	1972	2	0.00
07/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3719	3	3719	3	0.00
07/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	776	1	776	1	0.00
07/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4628	4	4628	4	0.00
07/02/2023	2032 On 03-August-23			Bond Future	10.65	90.0392	10.6528	90.0392	2,600.00
07/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6670	7	6670	7	0.00
07/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6706	7	6706	7	0.00
07/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	6742	7	6742	7	0.00
07/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	7211	8	7211	8	5,000.00
07/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2281	3	2281	3	1,500.00
07/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1026	1	1026	1	1,500.00
07/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6578	6	6578	6	0.00
07/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4091	4	4091	4	0.00
07/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1188	1	1188	1	0.00
07/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1320	1	1320	1	0.00
07/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1331	1	1331	1	0.00
07/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1342	1	1342	1	0.00
07/02/2023	2032 On 02-November-23			Bond Future	10.77	87.6508	10.7676	87.6508	0.00
07/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	4840	5	4840	5	0.00
07/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4809	5	4809	5	0.00
07/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	4870	5	4870	5	0.00
07/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2577	2	2577	2	0.00
07/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2612	2	2612	2	0.00
07/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2595	2	2595	2	0.00
07/02/2023	2032 On 01-February-24			Bond Future	10.89	89.3688	10.8904	89.3688	0.00
07/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6613	7	6613	7	0.00
07/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6581	7	6581	7	0.00
07/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6549	7	6549	7	0.00
07/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2175	2	2175	2	0.00
07/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2162	2	2162	2	0.00
07/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2149	2	2149	2	0.00
07/02/2023	2032 On 02-May-24			Bond Future	11.04	86.8692	11.0419	86.8692	0.00
07/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2881	3	2881	3	0.00

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07/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2860	3	2860	3	0.00
07/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2902	3	2902	3	0.00
07/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5198	5	5198	5	0.00
07/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5253	5	5253	5	0.00
07/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5225	5	5225	5	0.00
07/02/2023	2033 On 02-February-23			Bond Future	114.69	114.6908	114.6908	114.6908	0.00
07/02/2023	2033 On 04-May-23			Bond Future	115.57	115.4610	115.5658	115.4610	1,548.00
07/02/2023	2033 On 03-August-23			Bond Future	117.87	117.7618	117.8684	117.7618	6,141.00
07/02/2023	2033 On 02-November-23			Bond Future	118.80	118.6888	118.7976	118.6888	0.00
07/02/2023	2033 On 01-February-24			Bond Future	121.15	121.0434	121.1547	121.0434	0.00
07/02/2023	2033 On 02-May-24			Bond Future	121.99	121.8721	121.9859	121.8721	0.00
07/02/2023	2037 On 02-February-23			Bond Future	11.05	82.2134	11.0500	82.2134	0.00
07/02/2023	2037 On 04-May-23			Bond Future	11.37	83.0167	11.3740	83.0167	58,040.00
07/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1673	2	1673	2	400.00
07/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	12329	13	12329	13	0.00
07/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2463	3	2463	3	0.00
07/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4016	4	4016	4	400.00
07/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1485	2	1485	2	703.00
07/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2403	3	2403	3	0.00
07/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4626	5	4626	5	0.00
07/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2433	3	2433	3	0.00
07/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2809	3	2809	3	0.00
07/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	119	0	119	0	400.00
07/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2838	3	2838	3	0.00
07/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4023	4	4023	4	0.00
07/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3723	3	3723	3	0.00
07/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1690	2	1690	2	0.00
07/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2780	3	2780	3	0.00
07/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1411	1	1411	1	703.00
07/02/2023	2037 On 03-August-23			Bond Future	11.49	80.3937	11.4945	80.3937	71,091.00
07/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	5950	6	5950	6	0.00
07/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2419	3	2419	3	1,800.00
07/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1084	1	1084	1	1,800.00

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07/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	5878	6	5878	6	0.00
07/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	5914	6	5914	6	0.00
07/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2383	2	2383	2	0.00
07/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2401	2	2401	2	0.00
07/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8397	8	8397	8	0.00
07/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5335	5	5335	5	0.00
07/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2365	2	2365	2	0.00
07/02/2023	2037 On 02-November-23			Bond Future	11.61	81.9743	11.6121	81.9743	0.00
07/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4259	5	4259	5	0.00
07/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4289	5	4289	5	0.00
07/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4318	5	4318	5	0.00
07/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4610	4	4610	4	0.00
07/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4584	4	4584	4	0.00
07/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4556	4	4556	4	0.00
07/02/2023	2037 On 01-February-24			Bond Future	11.74	79.3259	11.7392	79.3259	0.00
07/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	6862	7	6862	7	0.00
07/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	6894	7	6894	7	0.00
07/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	6927	7	6927	7	0.00
07/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3753	4	3753	4	0.00
07/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3773	4	3773	4	0.00
07/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3792	4	3792	4	0.00
07/02/2023	2037 On 02-May-24			Bond Future	11.89	80.7945	11.8894	80.7945	0.00
07/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4026	4	4026	4	0.00
07/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4077	4	4077	4	0.00
07/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4052	4	4052	4	0.00
07/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6544	6	6544	6	0.00
07/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6575	6	6575	6	0.00
07/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6513	6	6513	6	0.00
07/02/2023	2038 On 02-February-23			Bond Future	125.93	125.9315	125.9315	125.9315	0.00
07/02/2023	2038 On 04-May-23			Bond Future	128.36	128.3555	128.3582	128.3555	4,627.00
07/02/2023	2038 On 03-August-23			Bond Future	128.96	128.9555	128.9581	128.9555	0.00
07/02/2023	2038 On 02-November-23			Bond Future	131.52	131.5212	131.5239	131.5212	0.00
07/02/2023	2038 On 01-February-24			Bond Future	132.13	132.1242	132.1273	132.1242	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
07/02/2023	2038 On 02-May-24			Bond Future	134.61	134.6091	134.6128	134.6091	0.00
07/02/2023	2040 On 02-February-23			Bond Future	11.21	83.5483	11.2100	83.5483	0.00
07/02/2023	2040 On 04-May-23			Bond Future	11.59	83.9307	11.5949	83.9307	52,305.00
07/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	217	0	217	0	388.00
07/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	759	1	759	1	486.00
07/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1078	1	1078	1	388.00
07/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10682	11	10682	11	0.00
07/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2473	3	2473	3	486.00
07/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4501	5	4501	5	0.00
07/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1298	1	1298	1	684.00
07/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2263	3	2263	3	0.00
07/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2293	3	2293	3	0.00
07/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7634	8	7634	8	0.00
07/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2322	3	2322	3	0.00
07/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3358	3	3358	3	0.00
07/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1747	2	1747	2	684.00
07/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	760	1	760	1	388.00
07/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	324	0	324	0	486.00
07/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6428	6	6428	6	0.00
07/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3392	3	3392	3	0.00
07/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3426	3	3426	3	0.00
07/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4933	5	4933	5	0.00
07/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	3193	3	3193	3	0.00
07/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5450	5	5450	5	0.00
07/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9888	9	9888	9	0.00
07/02/2023	2040 On 03-August-23			Bond Future	11.72	81.0753	11.7166	81.0753	91,614.00
07/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5847	6	5847	6	0.00
07/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5810	6	5810	6	0.00
07/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5884	6	5884	6	0.00
07/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2843	3	2843	3	0.00
07/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2883	3	2883	3	0.00
07/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2863	3	2863	3	0.00
07/02/2023	2040 On 02-November-23			Bond Future	11.84	82.6692	11.8352	82.6692	84.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4092	4	4092	4	0.00
07/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4033	4	4033	4	0.00
07/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4062	4	4062	4	0.00
07/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5523	5	5523	5	0.00
07/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5587	5	5587	5	0.00
07/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5555	5	5555	5	0.00
07/02/2023	2040 On 01-February-24			Bond Future	11.96	79.7841	11.9628	79.7841	3.00
07/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6865	7	6865	7	0.00
07/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6832	7	6832	7	0.00
07/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6799	7	6799	7	0.00
07/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4681	4	4681	4	0.00
07/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4658	4	4658	4	0.00
07/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4635	4	4635	4	0.00
07/02/2023	2040 On 02-May-24			Bond Future	12.11	81.2607	12.1120	81.2607	0.00
07/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4311	5	4311	5	0.00
07/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4284	5	4284	5	0.00
07/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4257	5	4257	5	0.00
07/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	7233	7	7233	7	0.00
07/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7301	7	7301	7	0.00
07/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	7267	7	7267	7	0.00
07/02/2023	2044 On 02-February-23			Bond Future	11.28	79.9793	11.2800	79.9793	0.00
07/02/2023	2044 On 04-May-23			Bond Future	11.67	80.2439	11.6655	80.2439	56,089.00
07/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2196	2	2196	2	0.00
07/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5118	5	5118	5	0.00
07/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3215	4	3215	4	0.00
07/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4126	4	4126	4	0.00
07/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2139	2	2139	2	0.00
07/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2167	2	2167	2	0.00
07/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3736	3	3736	3	0.00
07/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2686	2	2686	2	4,115.00
07/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3773	4	3773	4	0.00
07/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	2070	2	2070	2	4,115.00
07/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1584	1	1584	1	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
07/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3700	3	3700	3	0.00
07/02/2023	2044 On 03-August-23			Bond Future	11.78	77.4412	11.7826	77.4412	21,473.00
07/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5553	6	5553	6	0.00
07/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4108	4	4108	4	0.00
07/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5517	6	5517	6	0.00
07/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4949	5	4949	5	0.00
07/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5481	6	5481	6	0.00
07/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3266	3	3266	3	0.00
07/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3625	3	3625	3	4,200.00
07/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3244	3	3244	3	0.00
07/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4309	4	4309	4	2,800.00
07/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3221	3	3221	3	0.00
07/02/2023	2044 On 02-November-23			Bond Future	11.90	78.9636	11.8963	78.9636	0.00
07/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3930	4	3930	4	0.00
07/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3901	4	3901	4	0.00
07/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3959	4	3959	4	0.00
07/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5986	6	5986	6	0.00
07/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	6055	6	6055	6	0.00
07/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	6020	6	6020	6	0.00
07/02/2023	2044 On 01-February-24			Bond Future	12.02	76.1311	12.0185	76.1311	0.00
07/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6525	7	6525	7	0.00
07/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6492	7	6492	7	0.00
07/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6558	7	6558	7	0.00
07/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4966	5	4966	5	0.00
07/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	5015	5	5015	5	0.00
07/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4990	5	4990	5	0.00
07/02/2023	2044 On 02-May-24			Bond Future	12.16	77.5399	12.1605	77.5399	0.00
07/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4441	5	4441	5	0.00
07/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4414	5	4414	5	0.00
07/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4469	5	4469	5	0.00
07/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7433	7	7433	7	0.00
07/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7503	7	7503	7	0.00
07/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7468	7	7468	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
07/02/2023	2046 On 02-February-23			Bond Future	112.04	112.0428	112.0428	112.0428	0.00
07/02/2023	2046 On 04-May-23			Bond Future	112.53	112.3425	112.5255	112.3425	17,311.00
07/02/2023	2046 On 03-August-23			Bond Future	114.77	114.5813	114.7678	114.5813	0.00
07/02/2023	2046 On 02-November-23			Bond Future	114.97	114.7770	114.9673	114.7770	0.00
07/02/2023	2046 On 01-February-24			Bond Future	117.25	117.0536	117.2479	117.0536	0.00
07/02/2023	2046 On 02-May-24			Bond Future	117.32	117.1248	117.3233	117.1248	0.00
07/02/2023	2050 On 02-February-23			Bond Future	112.27	112.2717	112.2717	112.2717	0.00
07/02/2023	2050 On 04-May-23			Bond Future	114.84	115.0405	114.8400	115.0405	13,256.00
07/02/2023	2050 On 03-August-23			Bond Future	114.95	115.1546	114.9499	115.1546	0.00
07/02/2023	2050 On 02-November-23			Bond Future	117.24	117.4458	117.2370	117.4458	0.00
07/02/2023	2050 On 01-February-24			Bond Future	117.33	117.5415	117.3288	117.5415	0.00
07/02/2023	2050 On 02-May-24			Bond Future	119.54	119.7516	119.5354	119.7516	0.00
07/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	AL37 On 04-May-23			Index Future	886.13	887.8730	886.1260	887.8730	0.00
07/02/2023	AL37 On 03-August-23			Index Future	903.57	905.3480	903.5660	905.3480	0.00
07/02/2023	AL37 On 02-November-23			Index Future	921.34	923.1560	921.3390	923.1560	0.00
07/02/2023	AL37 On 01-February-24			Index Future	939.42	941.2730	939.4220	941.2730	0.00
07/02/2023	AL37 On 02-May-24			Index Future	956.93	958.8120	956.9300	958.8120	0.00
07/02/2023	AL7T On 04-May-23			Index Future	1019.62	1024.3840	1019.6200	1024.3840	0.00
07/02/2023	AL7T On 03-August-23			Index Future	1039.69	1044.5470	1039.6870	1044.5470	0.00
07/02/2023	AL7T On 02-November-23			Index Future	1060.14	1065.0920	1060.1370	1065.0920	0.00
07/02/2023	AL7T On 01-February-24			Index Future	1080.94	1085.9950	1080.9440	1085.9950	0.00
07/02/2023	AL7T On 02-May-24			Index Future	1101.09	1106.2310	1101.0900	1106.2310	0.00
07/02/2023	ALBI On 04-May-23			Index Future	893.79	897.7510	893.7850	897.7510	106.00
07/02/2023	ALBI On 03-August-23			Index Future	911.38	915.4220	911.3760	915.4220	0.00
07/02/2023	ALBI On 02-November-23			Index Future	929.30	933.4270	929.3020	933.4270	0.00
07/02/2023	ALBI On 01-February-24			Index Future	947.54	951.7460	947.5420	951.7460	0.00
07/02/2023	ALBI On 02-May-24			Index Future	965.20	969.4800	965.2010	969.4800	0.00
07/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C023 On 28-February-23			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
07/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2023	ES33 On 02-February-23			Bond Future	11.71	77.7963	11.7100	77.7963	0.00
07/02/2023	ES33 On 04-May-23			Bond Future	12.07	74.9166	12.0668	74.9166	0.00
07/02/2023	ES33 On 03-August-23			Bond Future	12.22	76.4098	12.2186	76.4098	350.00
07/02/2023	ES33 On 02-November-23			Bond Future	12.38	74.1362	12.3819	74.1362	0.00
07/02/2023	ES33 On 01-February-24			Bond Future	12.56	75.6057	12.5589	75.6057	0.00
07/02/2023	ES33 On 02-May-24			Bond Future	12.76	73.2319	12.7607	73.2319	0.00
07/02/2023	ES42 On 02-February-23			Bond Future	12.15	75.5247	12.1450	75.5247	0.00
07/02/2023	ES42 On 04-May-23			Bond Future	12.55	71.6916	12.5463	71.6916	0.00
07/02/2023	ES42 On 03-August-23			Bond Future	12.69	73.1207	12.6891	73.1207	4,000.00
07/02/2023	ES42 On 02-November-23			Bond Future	12.84	70.3132	12.8417	70.3132	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
07/02/2023	ES42 On 01-February-24			Bond Future	13.00	71.7061	12.9987	71.7061	0.00
07/02/2023	ES42 On 02-May-24			Bond Future	13.18	68.7898	13.1812	68.7898	0.00
07/02/2023	GOVI On 04-May-23			GOVI	881.44	885.3720	881.4400	885.3720	842.00
07/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	285600	32	285600	32	0.00
07/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	285700	33	285700	33	0.00
07/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	285800	33	285800	33	0.00
07/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 03-August-23			GOVI	898.79	902.7990	898.7870	902.7990	0.00
07/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	615570	66	615570	66	0.00
07/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	615770	66	615770	66	0.00
07/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	615670	66	615670	66	0.00
07/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 02-November-23			GOVI	916.47	920.5560	916.4670	920.5560	0.00
07/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	306670	35	306670	35	0.00
07/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	306570	35	306570	35	0.00
07/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	306470	35	306470	35	0.00
07/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 01-February-24			GOVI	934.45	938.6220	934.4540	938.6220	0.00
07/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	544740	59	544740	59	0.00
07/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	544640	59	544640	59	0.00
07/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	544540	59	544540	59	0.00
07/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 02-May-24			GOVI	951.87	956.1120	951.8690	956.1120	0.00
07/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	8990	5	8990	5	0.00
07/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	8890	5	8890	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
07/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	8790	5	8790	5	0.00
07/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
07/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
07/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2023	IGOV On 04-May-23			Index Future	325.61	325.6170	325.6100	325.6170	655.00
07/02/2023	IGOV On 03-August-23			Index Future	332.10	332.1040	332.0960	332.1040	0.00
07/02/2023	IGOV On 02-November-23			Index Future	338.71	338.7130	338.7050	338.7130	0.00
07/02/2023	IGOV On 01-February-24			Index Future	345.43	345.4360	345.4280	345.4360	0.00
07/02/2023	IGOV On 02-May-24			Index Future	351.94	351.9460	351.9400	351.9460	0.00
07/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5450	7.4550	92.5450	0.00
07/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5350	7.4650	92.5350	0.00
07/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.64	92.3900	7.6400	92.3900	0.00
07/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.65	92.3800	7.6500	92.3800	0.00
07/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.3350	7.6950	92.3350	0.00
07/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.69	92.3500	7.6900	92.3500	0.00
07/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.68	92.3700	7.6800	92.3700	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.45	92.5650	7.4450	92.5650	272.00
07/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.41	92.6150	7.4050	92.6150	0.00
07/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.18	92.8100	7.1800	92.8100	0.00
07/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.18	92.8300	7.1800	92.8300	68.00
07/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.16	92.8550	7.1600	92.8550	0.00
07/02/2023	R035 On 02-February-23			Bond Future	10.81	91.0703	10.8050	91.0703	0.00
07/02/2023	R035 On 04-May-23			Bond Future	11.09	87.6982	11.0932	87.6982	157,398.00
07/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	276	0	276	0	388.00
07/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	933	1	933	1	491.00
07/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	2956	3	2956	3	0.00
07/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5118	5	5118	5	0.00
07/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5405	6	5405	6	0.00
07/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	7963	8	7963	8	0.00
07/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11192	12	11192	12	0.00
07/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	2891	3	2891	3	0.00
07/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	2923	3	2923	3	0.00
07/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1273	1	1273	1	388.00
07/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2419	3	2419	3	770.00
07/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2793	3	2793	3	491.00
07/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1172	1	1172	1	770.00
07/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4419	4	4419	4	0.00
07/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2671	2	2671	2	0.00
07/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4214	4	4214	4	0.00
07/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2222	2	2222	2	0.00
07/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	499	0	499	0	388.00
07/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	166	0	166	0	491.00
07/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	1045	1	1045	1	770.00
07/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2272	2	2272	2	0.00
07/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2247	2	2247	2	0.00
07/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1138	1	1138	1	1,035.00
07/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2347	2	2347	2	0.00
07/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4984	5	4984	5	0.00
07/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7970	8	7970	8	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
07/02/2023	R035 On 03-August-23			Bond Future	11.21	89.4248	11.2052	89.4248	2,561.00
07/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6329	7	6329	7	0.00
07/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6366	7	6366	7	0.00
07/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6404	7	6404	7	0.00
07/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	2030	2	2030	2	0.00
07/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	2045	2	2045	2	0.00
07/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	2061	2	2061	2	0.00
07/02/2023	R035 On 02-November-23			Bond Future	11.33	86.6803	11.3270	86.6803	123.00
07/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4626	5	4626	5	0.00
07/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4565	5	4565	5	0.00
07/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4595	5	4595	5	0.00
07/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4077	4	4077	4	0.00
07/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4102	4	4102	4	0.00
07/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4052	4	4052	4	0.00
07/02/2023	R035 On 01-February-24			Bond Future	11.46	88.3796	11.4597	88.3796	0.00
07/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7275	8	7275	8	0.00
07/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7207	8	7207	8	0.00
07/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7241	8	7241	8	0.00
07/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3371	3	3371	3	0.00
07/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3389	3	3389	3	0.00
07/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3353	3	3353	3	0.00
07/02/2023	R035 On 02-May-24			Bond Future	11.61	85.5168	11.6074	85.5168	0.00
07/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4031	4	4031	4	0.00
07/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3981	4	3981	4	0.00
07/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	4006	4	4006	4	0.00
07/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6228	6	6228	6	0.00
07/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6258	6	6258	6	0.00
07/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6198	6	6198	6	0.00
07/02/2023	R186 On 02-February-23			Bond Future	8.00	109.5604	7.9950	109.5604	0.00
07/02/2023	R186 On 04-May-23			Bond Future	8.34	110.7692	8.3356	110.7692	95,557.00
07/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	991	1	991	1	200.00
07/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1966	2	1966	2	0.00
07/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1942	2	1942	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
07/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1990	2	1990	2	0.00
07/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	400	0	400	0	0.00
07/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	407	0	407	0	0.00
07/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	392	0	392	0	0.00
07/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	913	1	913	1	200.00
07/02/2023	R186 On 03-August-23			Bond Future	8.37	107.6459	8.3673	107.6459	0.00
07/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4272	4	4272	4	0.00
07/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4221	4	4221	4	0.00
07/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4246	4	4246	4	0.00
07/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	232	0	232	0	0.00
07/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	235	0	235	0	0.00
07/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	229	0	229	0	0.00
07/02/2023	R186 On 02-November-23			Bond Future	8.40	109.7625	8.4029	109.7625	1,253.00
07/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3366	3	3366	3	0.00
07/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5678	6	5678	6	0.00
07/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3344	3	3344	3	0.00
07/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3387	3	3387	3	0.00
07/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2867	3	2867	3	1,715.00
07/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	648	1	648	1	0.00
07/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	660	1	660	1	0.00
07/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	229	0	229	0	1,715.00
07/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	806	1	806	1	0.00
07/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	654	1	654	1	0.00
07/02/2023	R186 On 01-February-24			Bond Future	8.45	106.6107	8.4474	106.6107	0.00
07/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3490	4	3490	4	0.00
07/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3451	4	3451	4	0.00
07/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3471	4	3471	4	0.00
07/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	762	1	762	1	0.00
07/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	773	1	773	1	0.00
07/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	767	1	767	1	0.00
07/02/2023	R186 On 02-May-24			Bond Future	8.55	108.5871	8.5479	108.5871	0.00
07/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	1009	1	1009	1	0.00
07/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	1020	1	1020	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
07/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	1030	1	1030	1	0.00
07/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2317	2	2317	2	0.00
07/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2331	2	2331	2	0.00
07/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2344	2	2344	2	0.00
07/02/2023	R197 On 02-February-23			Bond Future	329.18	329.1776	329.1776	329.1776	0.00
07/02/2023	R197 On 04-May-23			Bond Future	335.59	335.4947	335.5858	335.4947	309.00
07/02/2023	R197 On 03-August-23			Bond Future	333.21	333.1133	333.2056	333.1133	0.00
07/02/2023	R197 On 02-November-23			Bond Future	339.84	339.7406	339.8351	339.7406	0.00
07/02/2023	R202 On 02-February-23			Bond Future	245.92	245.9179	245.9179	245.9179	0.00
07/02/2023	R202 On 04-May-23			Bond Future	250.66	250.6504	250.6554	250.6504	4,903.00
07/02/2023	R202 On 03-August-23			Bond Future	250.83	250.8292	250.8338	250.8292	460.00
07/02/2023	R202 On 02-November-23			Bond Future	255.82	255.8197	255.8248	255.8197	0.00
07/02/2023	R202 On 01-February-24			Bond Future	255.96	255.9563	255.9617	255.9563	0.00
07/02/2023	R202 On 02-May-24			Bond Future	260.78	260.7700	260.7767	260.7700	0.00
07/02/2023	R209 On 02-February-23			Bond Future	10.84	70.4460	10.8400	70.4460	0.00
07/02/2023	R209 On 04-May-23			Bond Future	11.15	67.9977	11.1503	67.9977	19,105.00
07/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1811	2	1811	2	2,500.00
07/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2090	2	2090	2	0.00
07/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3231	4	3231	4	1,000.00
07/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6854	7	6854	7	0.00
07/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	290	0	290	0	500.00
07/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	824	1	824	1	4,500.00
07/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2038	2	2038	2	0.00
07/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2064	2	2064	2	0.00
07/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2322	2	2322	2	0.00
07/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2347	2	2347	2	0.00
07/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4267	4	4267	4	0.00
07/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1476	1	1476	1	0.00
07/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6547	6	6547	6	0.00
07/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	424	0	424	0	8,500.00
07/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2297	2	2297	2	0.00
07/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2586	2	2586	2	8,250.00
07/02/2023	R209 On 03-August-23			Bond Future	11.25	69.3366	11.2524	69.3366	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5315	6	5315	6	0.00
07/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1938	2	1938	2	1,800.00
07/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5251	6	5251	6	0.00
07/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5283	6	5283	6	0.00
07/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	835	1	835	1	1,800.00
07/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7575	7	7575	7	0.00
07/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1928	2	1928	2	0.00
07/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4802	5	4802	5	0.00
07/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1957	2	1957	2	0.00
07/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1943	2	1943	2	0.00
07/02/2023	R209 On 02-November-23			Bond Future	11.36	67.5493	11.3601	67.5493	5,720.00
07/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3782	4	3782	4	0.00
07/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3730	4	3730	4	0.00
07/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3756	4	3756	4	0.00
07/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3855	4	3855	4	0.00
07/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3879	4	3879	4	0.00
07/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3832	4	3832	4	0.00
07/02/2023	R209 On 01-February-24			Bond Future	11.47	68.8734	11.4730	68.8734	0.00
07/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6152	6	6152	6	0.00
07/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6181	6	6181	6	0.00
07/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6211	7	6211	7	0.00
07/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3067	3	3067	3	0.00
07/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3083	3	3083	3	0.00
07/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3100	3	3100	3	0.00
07/02/2023	R209 On 02-May-24			Bond Future	11.61	67.0015	11.6066	67.0015	0.00
07/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3527	4	3527	4	0.00
07/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3482	4	3482	4	0.00
07/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3504	4	3504	4	0.00
07/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5590	5	5590	5	0.00
07/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5617	5	5617	5	0.00
07/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5562	5	5562	5	0.00
07/02/2023	R210 On 02-February-23			Bond Future	222.96	222.9627	222.9627	222.9627	0.00
07/02/2023	R210 On 04-May-23			Bond Future	224.15	224.1551	224.1546	224.1551	386.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2023	R210 On 03-August-23			Bond Future	228.62	228.6221	228.6212	228.6221	300.00
07/02/2023	R210 On 02-November-23			Bond Future	230.01	230.0117	230.0110	230.0117	0.00
07/02/2023	R210 On 01-February-24			Bond Future	234.57	234.5744	234.5742	234.5744	0.00
07/02/2023	R210 On 02-May-24			Bond Future	235.76	235.7589	235.7595	235.7589	0.00
07/02/2023	R213 On 02-February-23			Bond Future	9.95	86.9944	9.9500	86.9944	0.00
07/02/2023	R213 On 04-May-23			Bond Future	10.28	84.2889	10.2824	84.2889	33,756.00
07/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3139	3	3139	3	0.00
07/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3171	3	3171	3	0.00
07/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3202	3	3202	3	0.00
07/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1050	1	1050	1	0.00
07/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1064	1	1064	1	0.00
07/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1078	1	1078	1	0.00
07/02/2023	R213 On 03-August-23			Bond Future	10.38	85.9484	10.3818	85.9484	0.00
07/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	6331	7	6331	7	0.00
07/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6365	7	6365	7	0.00
07/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6398	7	6398	7	0.00
07/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	950	1	950	1	0.00
07/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	942	1	942	1	0.00
07/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	958	1	958	1	0.00
07/02/2023	R213 On 02-November-23			Bond Future	10.49	84.0869	10.4934	84.0869	1,911.00
07/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4676	5	4676	5	0.00
07/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4704	5	4704	5	0.00
07/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4733	5	4733	5	0.00
07/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1964	2	1964	2	0.00
07/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1978	2	1978	2	0.00
07/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1992	2	1992	2	0.00
07/02/2023	R213 On 01-February-24			Bond Future	10.62	85.7357	10.6177	85.7357	0.00
07/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6323	7	6323	7	0.00
07/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6263	7	6263	7	0.00
07/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6293	7	6293	7	0.00
07/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1740	2	1740	2	0.00
07/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1750	2	1750	2	0.00
07/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1729	2	1729	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
07/02/2023	R213 On 02-May-24			Bond Future	10.76	83.7762	10.7624	83.7762	0.00
07/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2544	3	2544	3	0.00
07/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2563	3	2563	3	0.00
07/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2583	3	2583	3	0.00
07/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4551	4	4551	4	0.00
07/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4574	4	4574	4	0.00
07/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4598	4	4598	4	0.00
07/02/2023	R214 On 02-February-23			Bond Future	11.13	67.1757	11.1250	67.1757	0.00
07/02/2023	R214 On 04-May-23			Bond Future	11.48	64.1652	11.4827	64.1652	23,153.00
07/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2079	2	2079	2	0.00
07/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2027	2	2027	2	0.00
07/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2053	2	2053	2	0.00
07/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2649	2	2649	2	0.00
07/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2677	2	2677	2	0.00
07/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2622	2	2622	2	0.00
07/02/2023	R214 On 03-August-23			Bond Future	11.58	65.4286	11.5842	65.4286	2,980.00
07/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5188	5	5188	5	0.00
07/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5125	5	5125	5	0.00
07/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5156	5	5156	5	0.00
07/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2328	2	2328	2	0.00
07/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2345	2	2345	2	0.00
07/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2311	2	2311	2	0.00
07/02/2023	R214 On 02-November-23			Bond Future	11.69	63.4172	11.6929	63.4172	0.00
07/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3458	4	3458	4	0.00
07/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3508	4	3508	4	0.00
07/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3483	4	3483	4	0.00
07/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4690	4	4690	4	0.00
07/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4718	5	4718	5	0.00
07/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4663	4	4663	4	0.00
07/02/2023	R214 On 01-February-24			Bond Future	11.81	64.6604	11.8095	64.6604	0.00
07/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5598	6	5598	6	0.00
07/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5627	6	5627	6	0.00
07/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5655	6	5655	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
07/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3932	4	3932	4	0.00
07/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3952	4	3952	4	0.00
07/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3972	4	3972	4	0.00
07/02/2023	R214 On 02-May-24			Bond Future	11.94	62.5625	11.9367	62.5625	0.00
07/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3746	4	3746	4	0.00
07/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3700	4	3700	4	0.00
07/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3723	4	3723	4	0.00
07/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	6099	6	6099	6	0.00
07/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	6128	6	6128	6	0.00
07/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	6070	6	6070	6	0.00
07/02/2023	R248 On 02-February-23			Bond Future	11.14	83.8192	11.1400	83.8192	0.00
07/02/2023	R248 On 04-May-23			Bond Future	11.53	79.5420	11.5319	79.5420	235,512.00
07/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2323	3	2323	3	0.00
07/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2354	3	2354	3	0.00
07/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	450	1	450	1	1,500.00
07/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1678	2	1678	2	1,500.00
07/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2384	3	2384	3	0.00
07/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3587	3	3587	3	0.00
07/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8499	8	8499	8	0.00
07/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3623	3	3623	3	0.00
07/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3660	3	3660	3	0.00
07/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4588	4	4588	4	0.00
07/02/2023	R248 On 03-August-23			Bond Future	11.64	81.0705	11.6406	81.0705	0.00
07/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6052	6	6052	6	0.00
07/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6014	6	6014	6	0.00
07/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6090	6	6090	6	0.00
07/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	3179	3	3179	3	0.00
07/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	3201	3	3201	3	0.00
07/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	3224	3	3224	3	0.00
07/02/2023	R248 On 02-November-23			Bond Future	11.75	78.2445	11.7477	78.2445	0.00
07/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4236	5	4236	5	0.00
07/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4205	4	4205	4	0.00
07/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4174	4	4174	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
07/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5893	6	5893	6	0.00
07/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5963	6	5963	6	0.00
07/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5928	6	5928	6	0.00
07/02/2023	R248 On 01-February-24			Bond Future	11.86	79.8153	11.8599	79.8153	13,000.00
07/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6687	7	6687	7	0.00
07/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6652	7	6652	7	0.00
07/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6617	7	6617	7	0.00
07/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4913	5	4913	5	0.00
07/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4889	5	4889	5	0.00
07/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4864	5	4864	5	0.00
07/02/2023	R248 On 02-May-24			Bond Future	11.99	76.8384	11.9912	76.8384	0.00
07/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4448	5	4448	5	0.00
07/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4419	5	4419	5	0.00
07/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4391	5	4391	5	0.00
07/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7677	7	7677	7	0.00
07/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7751	7	7751	7	0.00
07/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7713	7	7713	7	0.00