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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	2025 On 03-August-23			Bond Future	169.49	169.4976	169.4876	169.4976	812.00
01/08/2023	2025 On 02-November-23			Bond Future	173.24	173.2545	173.2435	173.2545	5,566.00
01/08/2023	2025 On 01-February-24			Bond Future	175.40	175.4091	175.3985	175.4091	214.00
01/08/2023	2025 On 02-May-24			Bond Future	179.39	179.4055	179.3950	179.4055	0.00
01/08/2023	2025 On 01-August-24			Bond Future	181.72	181.7253	181.7177	181.7253	0.00
01/08/2023	2029 On 03-August-23			Bond Future	123.49	123.1153	123.4944	123.1153	1,075.00
01/08/2023	2029 On 02-November-23			Bond Future	124.90	124.5149	124.9019	124.5149	1,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2023	2029 On 01-February-24			Bond Future	127.74	127.3481	127.7438	127.3481	728.00
01/08/2023	2029 On 02-May-24			Bond Future	129.29	128.8866	129.2931	128.8866	0.00
01/08/2023	2029 On 01-August-24			Bond Future	132.29	131.8704	132.2864	131.8704	0.00
01/08/2023	2030 On 03-August-23			Bond Future	10.30	89.9276	10.3034	89.9276	43,329.00
01/08/2023	2030 On 03-August-23	11.36	Call	Bond Future	4425	5	4425	5	0.00
01/08/2023	2030 On 03-August-23	12.59	Call	Bond Future	9233	10	9233	10	0.00
01/08/2023	2030 On 03-August-23	10.40	Call	Bond Future	506	1	506	1	1,012.00
01/08/2023	2030 On 03-August-23	10.65	Call	Bond Future	1485	2	1485	2	350.00
01/08/2023	2030 On 03-August-23	11.34	Call	Bond Future	4344	5	4344	5	0.00
01/08/2023	2030 On 03-August-23	12.89	Call	Bond Future	10353	11	10353	11	0.00
01/08/2023	2030 On 03-August-23	11.35	Call	Bond Future	4384	5	4384	5	0.00
01/08/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
01/08/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2030 On 03-August-23	10.65	Put	Bond Future	2	0	2	0	0.00
01/08/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
01/08/2023	2030 On 03-August-23	10.40	Put	Bond Future	89	0	89	0	0.00
01/08/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2030 On 02-November-23			Bond Future	10.37	91.8984	10.3724	91.8984	90,432.00
01/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7662	8	7662	8	0.00
01/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3710	4	3710	4	500.00
01/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5195	6	5195	6	0.00
01/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2810	3	2810	3	0.00
01/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	818	1	818	1	500.00
01/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2269	3	2269	3	500.00
01/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4720	5	4720	5	0.00
01/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2754	3	2754	3	0.00
01/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2782	3	2782	3	0.00
01/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1091	1	1091	1	800.00
01/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1716	2	1716	2	500.00
01/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	467	1	467	1	800.00
01/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3918	4	3918	4	0.00
01/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2373	2	2373	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
01/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	968	1	968	1	0.00
01/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	980	1	980	1	0.00
01/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	413	0	413	0	500.00
01/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	119	0	119	0	500.00
01/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1236	1	1236	1	0.00
01/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2873	3	2873	3	0.00
01/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	955	1	955	1	0.00
01/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1642	1	1642	1	0.00
01/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	338	0	338	0	800.00
01/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	638	1	638	1	0.00
01/08/2023	2030 On 01-February-24			Bond Future	10.44	89.9616	10.4355	89.9616	0.00
01/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6251	7	6251	7	0.00
01/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7015	7	7015	7	0.00
01/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5906	6	5906	6	0.00
01/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4576	5	4576	5	0.00
01/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4693	5	4693	5	0.00
01/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4722	5	4722	5	0.00
01/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2222	2	2222	2	500.00
01/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1604	2	1604	2	400.00
01/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	897	1	897	1	400.00
01/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1312	1	1312	1	500.00
01/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4752	5	4752	5	0.00
01/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6219	7	6219	7	0.00
01/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1766	2	1766	2	200.00
01/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3705	4	3705	4	0.00
01/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1373	2	1373	2	1,360.00
01/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1485	2	1485	2	500.00
01/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3280	3	3280	3	0.00
01/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4509	4	4509	4	0.00
01/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3569	3	3569	3	0.00
01/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3462	3	3462	3	0.00
01/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2896	3	2896	3	0.00
01/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	685	1	685	1	500.00

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01/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1046	1	1046	1	0.00
01/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	679	1	679	1	500.00
01/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	548	0	548	0	400.00
01/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3108	3	3108	3	0.00
01/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2408	2	2408	2	0.00
01/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1443	1	1443	1	700.00
01/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1055	1	1055	1	0.00
01/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1065	1	1065	1	0.00
01/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1102	1	1102	1	1,360.00
01/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	749	1	749	1	200.00
01/08/2023	2030 On 02-May-24			Bond Future	10.51	91.9901	10.5082	91.9901	0.00
01/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10057	11	10057	11	0.00
01/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4198	5	4198	5	500.00
01/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6476	7	6476	7	0.00
01/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2050	2	2050	2	1,000.00
01/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1506	2	1506	2	0.00
01/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7769	8	7769	8	0.00
01/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2988	3	2988	3	500.00
01/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3451	4	3451	4	1,080.00
01/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1477	2	1477	2	0.00
01/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1492	2	1492	2	0.00
01/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1272	1	1272	1	1,000.00
01/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4696	4	4696	4	0.00
01/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4257	4	4257	4	0.00
01/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4283	4	4283	4	0.00
01/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2232	2	2232	2	0.00
01/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2548	2	2548	2	0.00
01/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	754	1	754	1	1,080.00
01/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1826	2	1826	2	0.00
01/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4231	4	4231	4	0.00
01/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3436	3	3436	3	0.00
01/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1047	1	1047	1	1,000.00
01/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	358	0	358	0	500.00

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01/08/2023	2030 On 01-August-24			Bond Future	10.58	90.0932	10.5796	90.0932	0.00
01/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2583	3	2583	3	0.00
01/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2544	3	2544	3	0.00
01/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2564	3	2564	3	0.00
01/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3328	3	3328	3	0.00
01/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3347	3	3347	3	0.00
01/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3309	3	3309	3	0.00
01/08/2023	2032 On 03-August-23			Bond Future	10.94	88.4824	10.9442	88.4824	56,659.00
01/08/2023	2032 On 03-August-23	11.45	Call	Bond Future	2457	3	2457	3	0.00
01/08/2023	2032 On 03-August-23	12.00	Call	Bond Future	5023	5	5023	5	5,000.00
01/08/2023	2032 On 03-August-23	11.76	Call	Bond Future	3916	4	3916	4	0.00
01/08/2023	2032 On 03-August-23	11.75	Call	Bond Future	3870	4	3870	4	0.00
01/08/2023	2032 On 03-August-23	11.50	Call	Bond Future	2694	3	2694	3	11,000.00
01/08/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
01/08/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
01/08/2023	2032 On 03-August-23	12.04	Call	Bond Future	5205	6	5205	6	3,000.00
01/08/2023	2032 On 03-August-23	11.77	Call	Bond Future	3963	4	3963	4	0.00
01/08/2023	2032 On 03-August-23	11.90	Call	Bond Future	4564	5	4564	5	5,000.00
01/08/2023	2032 On 03-August-23	11.55	Call	Bond Future	2931	3	2931	3	0.00
01/08/2023	2032 On 03-August-23	11.55	Put	Bond Future	0	0	0	0	7,500.00
01/08/2023	2032 On 03-August-23	11.90	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2032 On 03-August-23	11.77	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	3,000.00
01/08/2023	2032 On 03-August-23	10.30	Put	Bond Future	3270	3	3270	3	0.00
01/08/2023	2032 On 03-August-23	9.60	Put	Bond Future	7011	7	7011	7	0.00
01/08/2023	2032 On 03-August-23	11.50	Put	Bond Future	0	0	0	0	11,000.00
01/08/2023	2032 On 03-August-23	11.75	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2032 On 03-August-23	11.76	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
01/08/2023	2032 On 03-August-23	11.45	Put	Bond Future	0	0	0	0	7,500.00
01/08/2023	2032 On 02-November-23			Bond Future	11.03	86.2588	11.0320	86.2588	199,387.00
01/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6089	6	6089	6	0.00
01/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3338	4	3338	4	0.00

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01/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3672	4	3672	4	0.00
01/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4298	5	4298	5	0.00
01/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2506	3	2506	3	0.00
01/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2652	3	2652	3	0.00
01/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	1003	1	1003	1	500.00
01/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	2117	2	2117	2	500.00
01/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2477	3	2477	3	0.00
01/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1240	1	1240	1	500.00
01/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	668	1	668	1	7,750.00
01/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4731	5	4731	5	0.00
01/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1884	2	1884	2	0.00
01/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2535	3	2535	3	0.00
01/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	1020	1	1020	1	500.00
01/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3197	3	3197	3	0.00
01/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1535	1	1535	1	0.00
01/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2039	2	2039	2	500.00
01/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1837	2	1837	2	0.00
01/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3230	3	3230	3	0.00
01/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	660	1	660	1	0.00
01/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1111	1	1111	1	500.00
01/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1573	1	1573	1	0.00
01/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2818	3	2818	3	0.00
01/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4056	4	4056	4	0.00
01/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1462	1	1462	1	500.00
01/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1554	1	1554	1	0.00
01/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	774	1	774	1	500.00
01/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	978	1	978	1	15,500.00
01/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	405	0	405	0	500.00
01/08/2023	2032 On 01-February-24			Bond Future	11.11	88.2011	11.1141	88.2011	0.00
01/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7573	8	7573	8	0.00
01/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4940	5	4940	5	0.00
01/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1974	2	1974	2	1,200.00
01/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7967	8	7967	8	0.00

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01/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4908	5	4908	5	0.00
01/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7147	7	7147	7	0.00
01/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2737	3	2737	3	500.00
01/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1640	2	1640	2	500.00
01/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	2017	2	2017	2	200.00
01/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	799	1	799	1	1,200.00
01/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4622	5	4622	5	0.00
01/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4876	5	4876	5	0.00
01/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1570	1	1570	1	0.00
01/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1677	2	1677	2	200.00
01/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6246	6	6246	6	0.00
01/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2851	3	2851	3	0.00
01/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1557	1	1557	1	0.00
01/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	741	1	741	1	500.00
01/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3674	3	3674	3	0.00
01/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3619	3	3619	3	0.00
01/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1545	1	1545	1	0.00
01/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	899	1	899	1	200.00
01/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	812	1	812	1	1,200.00
01/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4172	4	4172	4	0.00
01/08/2023	2032 On 02-May-24			Bond Future	11.20	86.0273	11.2014	86.0273	0.00
01/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9977	10	9977	10	0.00
01/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	3042	3	3042	3	500.00
01/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3696	4	3696	4	1,550.00
01/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1975	2	1975	2	500.00
01/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1901	2	1901	2	0.00
01/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1883	2	1883	2	0.00
01/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9419	10	9419	10	0.00
01/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8497	9	8497	9	0.00
01/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	2088	2	2088	2	1,550.00
01/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2517	3	2517	3	1,000.00
01/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1583	2	1583	2	1,000.00
01/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1919	2	1919	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
01/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4958	5	4958	5	0.00
01/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5597	5	5597	5	0.00
01/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4117	4	4117	4	0.00
01/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4692	4	4692	4	0.00
01/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	868	1	868	1	500.00
01/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5019	5	5019	5	0.00
01/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4988	5	4988	5	0.00
01/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4868	5	4868	5	0.00
01/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3012	3	3012	3	0.00
01/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1085	1	1085	1	1,000.00
01/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3560	3	3560	3	0.00
01/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	745	1	745	1	1,550.00
01/08/2023	2032 On 01-August-24			Bond Future	11.29	87.9992	11.2872	87.9992	0.00
01/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3062	3	3062	3	0.00
01/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	3039	3	3039	3	0.00
01/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3085	3	3085	3	0.00
01/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3709	3	3709	3	0.00
01/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3754	4	3754	4	0.00
01/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3731	4	3731	4	0.00
01/08/2023	2033 On 03-August-23			Bond Future	118.04	117.9482	118.0417	117.9482	974.00
01/08/2023	2033 On 02-November-23			Bond Future	119.23	119.1380	119.2330	119.1380	2,258.00
01/08/2023	2033 On 01-February-24			Bond Future	121.95	121.8488	121.9459	121.8488	6,141.00
01/08/2023	2033 On 02-May-24			Bond Future	123.27	123.1674	123.2679	123.1674	0.00
01/08/2023	2033 On 01-August-24			Bond Future	126.12	126.0188	126.1218	126.0188	0.00
01/08/2023	2037 On 03-August-23			Bond Future	11.93	77.8130	11.9347	77.8130	44,673.00
01/08/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
01/08/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
01/08/2023	2037 On 03-August-23	12.14	Call	Bond Future	1153	2	1153	2	0.00
01/08/2023	2037 On 03-August-23	12.12	Call	Bond Future	1057	1	1057	1	0.00
01/08/2023	2037 On 03-August-23	12.13	Call	Bond Future	1104	1	1104	1	0.00
01/08/2023	2037 On 03-August-23	12.12	Put	Bond Future	50	0	50	0	0.00
01/08/2023	2037 On 03-August-23	12.13	Put	Bond Future	44	0	44	0	0.00
01/08/2023	2037 On 03-August-23	12.14	Put	Bond Future	39	0	39	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2023	2037 On 03-August-23	11.00	Put	Bond Future	5387	5	5387	5	0.00
01/08/2023	2037 On 03-August-23	10.30	Put	Bond Future	9785	9	9785	9	0.00
01/08/2023	2037 On 02-November-23			Bond Future	12.04	79.5183	12.0369	79.5183	64,295.00
01/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	1199	1	1199	1	0.00
01/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	1179	1	1179	1	0.00
01/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	2311	3	2311	3	731.00
01/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3927	4	3927	4	731.00
01/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9387	10	9387	10	0.00
01/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	1219	1	1219	1	0.00
01/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3876	4	3876	4	0.00
01/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	268	0	268	0	731.00
01/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3839	4	3839	4	0.00
01/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1382	1	1382	1	0.00
01/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2403	2	2403	2	0.00
01/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3802	4	3802	4	0.00
01/08/2023	2037 On 01-February-24			Bond Future	12.14	77.0524	12.1378	77.0524	76,958.00
01/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9541	10	9541	10	0.00
01/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3787	4	3787	4	0.00
01/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	3142	3	3142	3	2,500.00
01/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3818	4	3818	4	0.00
01/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5840	6	5840	6	0.00
01/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3849	4	3849	4	0.00
01/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2837	3	2837	3	0.00
01/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3397	3	3397	3	0.00
01/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1794	2	1794	2	2,500.00
01/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	826	1	826	1	2,500.00
01/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2859	3	2859	3	0.00
01/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2880	3	2880	3	0.00
01/08/2023	2037 On 02-May-24			Bond Future	12.24	78.7896	12.2449	78.7896	0.00
01/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	2048	2	2048	2	0.00
01/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	2067	2	2067	2	0.00
01/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	2086	2	2086	2	0.00
01/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6490	6	6490	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
01/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6453	6	6453	6	0.00
01/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6415	6	6415	6	0.00
01/08/2023	2037 On 01-August-24			Bond Future	12.35	76.3395	12.3538	76.3395	0.00
01/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3799	4	3799	4	0.00
01/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3774	4	3774	4	0.00
01/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3749	4	3749	4	0.00
01/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5124	5	5124	5	0.00
01/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5096	5	5096	5	0.00
01/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5069	5	5069	5	0.00
01/08/2023	2038 On 03-August-23			Bond Future	127.20	127.2048	127.1994	127.2048	664.00
01/08/2023	2038 On 02-November-23			Bond Future	130.02	130.0242	130.0182	130.0242	4,602.00
01/08/2023	2038 On 01-February-24			Bond Future	130.97	130.9719	130.9663	130.9719	0.00
01/08/2023	2038 On 02-May-24			Bond Future	133.95	133.9557	133.9502	133.9557	0.00
01/08/2023	2038 On 01-August-24			Bond Future	134.99	134.9939	134.9918	134.9939	0.00
01/08/2023	2040 On 03-August-23			Bond Future	12.15	78.2329	12.1548	78.2329	16,441.00
01/08/2023	2040 On 03-August-23	12.21	Call	Bond Future	541	1	541	1	0.00
01/08/2023	2040 On 03-August-23	12.22	Call	Bond Future	579	1	579	1	0.00
01/08/2023	2040 On 03-August-23	12.23	Call	Bond Future	618	1	618	1	0.00
01/08/2023	2040 On 03-August-23	12.23	Put	Bond Future	183	0	183	0	0.00
01/08/2023	2040 On 03-August-23	12.22	Put	Bond Future	202	0	202	0	0.00
01/08/2023	2040 On 03-August-23	12.21	Put	Bond Future	222	0	222	0	0.00
01/08/2023	2040 On 02-November-23			Bond Future	12.26	79.9474	12.2592	79.9474	35,437.00
01/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	5041	5	5041	5	0.00
01/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	940	1	940	1	0.00
01/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	1319	1	1319	1	128.00
01/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	2052	2	2052	2	875.00
01/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	3643	4	3643	4	128.00
01/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7817	8	7817	8	0.00
01/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	781	1	781	1	875.00
01/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	906	1	906	1	0.00
01/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	923	1	923	1	0.00
01/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	4944	5	4944	5	0.00
01/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5316	5	5316	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
01/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1734	2	1734	2	0.00
01/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	522	0	522	0	128.00
01/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	4854	5	4854	5	0.00
01/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2969	3	2969	3	0.00
01/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	4899	5	4899	5	0.00
01/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4014	4	4014	4	0.00
01/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1142	1	1142	1	875.00
01/08/2023	2040 On 01-February-24			Bond Future	12.36	77.2408	12.3625	77.2408	93,216.00
01/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	3457	4	3457	4	0.00
01/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	3398	4	3398	4	0.00
01/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	3427	4	3427	4	0.00
01/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3554	3	3554	3	0.00
01/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3581	3	3581	3	0.00
01/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3528	3	3528	3	0.00
01/08/2023	2040 On 02-May-24			Bond Future	12.47	78.9821	12.4715	78.9821	0.00
01/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	2063	2	2063	2	0.00
01/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	2024	2	2024	2	0.00
01/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	2044	2	2044	2	0.00
01/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7018	7	7018	7	0.00
01/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7101	7	7101	7	0.00
01/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7059	7	7059	7	0.00
01/08/2023	2040 On 01-August-24			Bond Future	12.58	76.2860	12.5823	76.2860	0.00
01/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3750	4	3750	4	0.00
01/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3776	4	3776	4	0.00
01/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3803	4	3803	4	0.00
01/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5143	5	5143	5	0.00
01/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5172	5	5172	5	0.00
01/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5201	5	5201	5	0.00
01/08/2023	2044 On 03-August-23			Bond Future	12.22	74.5501	12.2196	74.5501	15,532.00
01/08/2023	2044 On 03-August-23	11.75	Call	Bond Future	0	0	0	0	4,553.00
01/08/2023	2044 On 03-August-23	12.17	Call	Bond Future	226	0	226	0	0.00
01/08/2023	2044 On 03-August-23	12.50	Call	Bond Future	1618	2	1618	2	0.00
01/08/2023	2044 On 03-August-23	12.00	Call	Bond Future	26	0	26	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2023	2044 On 03-August-23	12.16	Call	Bond Future	204	0	204	0	0.00
01/08/2023	2044 On 03-August-23	12.15	Call	Bond Future	184	0	184	0	0.00
01/08/2023	2044 On 03-August-23	12.15	Put	Bond Future	592	1	592	1	0.00
01/08/2023	2044 On 03-August-23	12.16	Put	Bond Future	553	0	553	0	0.00
01/08/2023	2044 On 03-August-23	12.00	Put	Bond Future	1324	1	1324	1	4,754.00
01/08/2023	2044 On 03-August-23	12.50	Put	Bond Future	14	0	14	0	9,106.00
01/08/2023	2044 On 03-August-23	12.17	Put	Bond Future	516	0	516	0	0.00
01/08/2023	2044 On 03-August-23	11.75	Put	Bond Future	2824	3	2824	3	3,076.00
01/08/2023	2044 On 02-November-23			Bond Future	12.32	76.1840	12.3205	76.1840	51,045.00
01/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	787	1	787	1	0.00
01/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	802	1	802	1	0.00
01/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	817	1	817	1	0.00
01/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5350	5	5350	5	0.00
01/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5398	5	5398	5	0.00
01/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5447	5	5447	5	0.00
01/08/2023	2044 On 01-February-24			Bond Future	12.42	73.5178	12.4202	73.5178	31,797.00
01/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	3119	3	3119	3	0.00
01/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	3148	3	3148	3	0.00
01/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	3177	3	3177	3	0.00
01/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3920	4	3920	4	0.00
01/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3949	4	3949	4	0.00
01/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3978	4	3978	4	0.00
01/08/2023	2044 On 02-May-24			Bond Future	12.52	75.1752	12.5250	75.1752	0.00
01/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	2076	2	2076	2	0.00
01/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	2096	2	2096	2	0.00
01/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	2116	2	2116	2	0.00
01/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7163	7	7163	7	0.00
01/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7205	7	7205	7	0.00
01/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7248	7	7248	7	0.00
01/08/2023	2044 On 01-August-24			Bond Future	12.63	72.5169	12.6313	72.5169	0.00
01/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3853	4	3853	4	0.00
01/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3801	4	3801	4	0.00
01/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3827	4	3827	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
01/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5745	6	5745	6	0.00
01/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5776	6	5776	6	0.00
01/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5714	6	5714	6	0.00
01/08/2023	2046 On 03-August-23			Bond Future	112.69	112.1764	112.6930	112.1764	10,131.00
01/08/2023	2046 On 02-November-23			Bond Future	113.10	112.5741	113.1017	112.5741	16,070.00
01/08/2023	2046 On 01-February-24			Bond Future	115.68	115.1355	115.6751	115.1355	0.00
01/08/2023	2046 On 02-May-24			Bond Future	116.17	115.6170	116.1713	115.6170	0.00
01/08/2023	2046 On 01-August-24			Bond Future	118.86	118.2932	118.8605	118.2932	0.00
01/08/2023	2050 On 03-August-23			Bond Future	111.90	112.1024	111.9038	112.1024	9,124.00
01/08/2023	2050 On 02-November-23			Bond Future	114.38	114.5871	114.3839	114.5871	14,011.00
01/08/2023	2050 On 01-February-24			Bond Future	114.75	114.9547	114.7468	114.9547	0.00
01/08/2023	2050 On 02-May-24			Bond Future	117.36	117.5736	117.3611	117.5736	0.00
01/08/2023	2050 On 01-August-24			Bond Future	117.78	117.9962	117.7818	117.9962	0.00
01/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	AL37 On 03-August-23			Index Future	889.23	892.3940	889.2260	892.3940	0.00
01/08/2023	AL37 On 02-November-23			Index Future	908.70	911.9450	908.7030	911.9450	0.00
01/08/2023	AL37 On 01-February-24			Index Future	929.16	932.4770	929.1610	932.4770	0.00
01/08/2023	AL37 On 02-May-24			Index Future	950.13	953.5150	950.1260	953.5150	0.00
01/08/2023	AL37 On 01-August-24			Index Future	971.92	975.3890	971.9230	975.3890	0.00
01/08/2023	AL7T On 03-August-23			Index Future	1020.17	1024.5940	1020.1720	1024.5940	0.00
01/08/2023	AL7T On 02-November-23			Index Future	1042.52	1047.0410	1042.5180	1047.0410	0.00
01/08/2023	AL7T On 01-February-24			Index Future	1065.99	1070.6140	1065.9890	1070.6140	0.00
01/08/2023	AL7T On 02-May-24			Index Future	1090.04	1094.7690	1090.0410	1094.7690	0.00
01/08/2023	AL7T On 01-August-24			Index Future	1115.05	1119.8830	1115.0480	1119.8830	0.00
01/08/2023	ALBI On 03-August-23			Index Future	890.46	893.9260	890.4560	893.9260	1.00
01/08/2023	ALBI On 02-November-23			Index Future	909.96	913.5110	909.9610	913.5110	106.00
01/08/2023	ALBI On 01-February-24			Index Future	930.45	934.0780	930.4470	934.0780	0.00
01/08/2023	ALBI On 02-May-24			Index Future	951.44	955.1520	951.4410	955.1520	0.00
01/08/2023	ALBI On 01-August-24			Index Future	973.27	977.0630	973.2680	977.0630	0.00
01/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C007 On 31-January-37			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
01/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2023	ES33 On 03-August-23			Bond Future	12.40	75.4905	12.4011	75.4905	350.00
01/08/2023	ES33 On 02-November-23			Bond Future	12.54	73.3654	12.5352	73.3654	0.00
01/08/2023	ES33 On 01-February-24			Bond Future	12.67	75.0348	12.6699	75.0348	0.00
01/08/2023	ES33 On 02-May-24			Bond Future	12.81	72.9440	12.8083	72.9440	0.00
01/08/2023	ES33 On 01-August-24			Bond Future	12.95	74.6317	12.9465	74.6317	0.00
01/08/2023	ES42 On 03-August-23			Bond Future	12.84	72.1758	12.8358	72.1758	4,000.00
01/08/2023	ES42 On 02-November-23			Bond Future	12.96	69.5121	12.9630	69.5121	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
01/08/2023	ES42 On 01-February-24			Bond Future	13.08	71.0939	13.0846	71.0939	0.00
01/08/2023	ES42 On 02-May-24			Bond Future	13.21	68.4504	13.2139	68.4504	0.00
01/08/2023	ES42 On 01-August-24			Bond Future	13.34	70.0335	13.3407	70.0335	0.00
01/08/2023	GOVI On 03-August-23			GOVI	877.67	881.1270	877.6650	881.1270	13.00
01/08/2023	GOVI On 03-August-23	837.23	Call	GOVI	404350	44	404350	44	0.00
01/08/2023	GOVI On 03-August-23	837.21	Call	GOVI	404550	44	404550	44	0.00
01/08/2023	GOVI On 03-August-23	837.22	Call	GOVI	404450	44	404450	44	0.00
01/08/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-November-23			GOVI	896.89	900.4300	896.8890	900.4300	825.00
01/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	110890	15	110890	15	0.00
01/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	110790	15	110790	15	0.00
01/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	110690	15	110690	15	0.00
01/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 01-February-24			GOVI	917.08	920.7030	917.0820	920.7030	0.00
01/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	371020	41	371020	41	0.00
01/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	370920	41	370920	41	0.00
01/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	370820	41	370820	41	0.00
01/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-May-24			GOVI	937.77	941.4760	937.7740	941.4760	0.00
01/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	131960	9	131960	9	0.00
01/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	132060	10	132060	10	0.00
01/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	132160	10	132160	10	0.00
01/08/2023	GOVI On 01-August-24			GOVI	959.29	963.0730	959.2880	963.0730	0.00
01/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	159180	20	159180	20	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
01/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	159080	20	159080	20	0.00
01/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	158980	20	158980	20	0.00
01/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
01/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2023	IGOV On 03-August-23			Index Future	328.54	328.3150	328.5360	328.3150	168.00
01/08/2023	IGOV On 02-November-23			Index Future	335.81	335.5900	335.8140	335.5900	515.00
01/08/2023	IGOV On 01-February-24			Index Future	343.45	343.2250	343.4540	343.2250	0.00
01/08/2023	IGOV On 02-May-24			Index Future	351.28	351.0470	351.2820	351.0470	0.00
01/08/2023	IGOV On 01-August-24			Index Future	359.42	359.1760	359.4170	359.1760	0.00
01/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
01/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.46	91.5550	8.4600	91.5550	0.00
01/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.50	91.5150	8.5000	91.5150	0.00
01/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.52	91.5050	8.5200	91.5050	0.00
01/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.52	91.5050	8.5200	91.5050	0.00
01/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.51	91.5300	8.5050	91.5300	0.00
01/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.45	91.5850	8.4500	91.5850	0.00
01/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.7450	8.3050	91.7450	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
01/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.20	91.8500	8.2000	91.8500	0.00
01/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.03	92.0250	8.0250	92.0250	0.00
01/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.96	92.1100	7.9550	92.1100	0.00
01/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.90	92.1300	7.9000	92.1300	0.00
01/08/2023	R035 On 03-August-23			Bond Future	11.58	87.2212	11.5797	87.2212	27,765.00
01/08/2023	R035 On 03-August-23	11.75	Call	Bond Future	987	1	987	1	0.00
01/08/2023	R035 On 03-August-23	11.99	Call	Bond Future	2221	3	2221	3	0.00
01/08/2023	R035 On 03-August-23	11.98	Call	Bond Future	2168	3	2168	3	0.00
01/08/2023	R035 On 03-August-23	12.50	Call	Bond Future	4862	5	4862	5	5,000.00
01/08/2023	R035 On 03-August-23	12.00	Call	Bond Future	2273	3	2273	3	0.00
01/08/2023	R035 On 03-August-23	12.00	Put	Bond Future	1	0	1	0	0.00
01/08/2023	R035 On 03-August-23	11.98	Put	Bond Future	1	0	1	0	0.00
01/08/2023	R035 On 03-August-23	11.99	Put	Bond Future	1	0	1	0	0.00
01/08/2023	R035 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R035 On 03-August-23	11.75	Put	Bond Future	55	0	55	0	4,870.00
01/08/2023	R035 On 02-November-23			Bond Future	11.68	84.6226	11.6821	84.6226	164,115.00
01/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1695	2	1695	2	0.00
01/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2536	3	2536	3	731.00
01/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	386	0	386	0	400.00
01/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	4214	4	4214	4	731.00
01/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6609	7	6609	7	0.00
01/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9717	10	9717	10	0.00
01/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	1040	1	1040	1	400.00
01/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1647	2	1647	2	0.00
01/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1671	2	1671	2	0.00
01/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3107	3	3107	3	0.00
01/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3139	3	3139	3	0.00
01/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	235	0	235	0	731.00
01/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	611	1	611	1	400.00
01/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1268	1	1268	1	0.00
01/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4165	4	4165	4	0.00
01/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6431	6	6431	6	0.00
01/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2223	2	2223	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
01/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3076	3	3076	3	0.00
01/08/2023	R035 On 01-February-24			Bond Future	11.78	86.5281	11.7836	86.5281	0.00
01/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4489	5	4489	5	0.00
01/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1600	2	1600	2	400.00
01/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4423	5	4423	5	0.00
01/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	9121	9	9121	9	0.00
01/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	839	1	839	1	400.00
01/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4456	5	4456	5	0.00
01/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2334	2	2334	2	0.00
01/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7367	7	7367	7	0.00
01/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5238	5	5238	5	0.00
01/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2352	2	2352	2	0.00
01/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	846	1	846	1	400.00
01/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2315	2	2315	2	0.00
01/08/2023	R035 On 02-May-24			Bond Future	11.88	83.9656	11.8810	83.9656	0.00
01/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2248	2	2248	2	0.00
01/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2228	2	2228	2	0.00
01/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	2208	2	2208	2	0.00
01/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5933	6	5933	6	0.00
01/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5897	6	5897	6	0.00
01/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5862	6	5862	6	0.00
01/08/2023	R035 On 01-August-24			Bond Future	11.98	85.8904	11.9762	85.8904	0.00
01/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3737	4	3737	4	0.00
01/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3763	4	3763	4	0.00
01/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3789	4	3789	4	0.00
01/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4700	5	4700	5	0.00
01/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4674	4	4674	4	0.00
01/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4648	4	4648	4	0.00
01/08/2023	R053 On 03-August-23			Bond Future	12.12	100.4378	12.1247	100.4378	0.00
01/08/2023	R053 On 03-August-23	12.70	Call	Bond Future	4251	5	4251	5	0.00
01/08/2023	R053 On 03-August-23	12.71	Call	Bond Future	4322	5	4322	5	0.00
01/08/2023	R053 On 03-August-23	12.72	Call	Bond Future	4392	5	4392	5	0.00
01/08/2023	R053 On 03-August-23	12.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2023	R053 On 03-August-23	12.71	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R053 On 03-August-23	12.70	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R053 On 02-November-23			Bond Future	12.22	96.7733	12.2243	96.7733	5,189.00
01/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	6192	6	6192	6	0.00
01/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	6093	6	6093	6	0.00
01/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	6143	6	6143	6	0.00
01/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1814	2	1814	2	0.00
01/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1834	2	1834	2	0.00
01/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1795	2	1795	2	0.00
01/08/2023	R053 On 01-February-24			Bond Future	12.32	98.9525	12.3194	98.9525	0.00
01/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	7482	8	7482	8	0.00
01/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	7389	8	7389	8	0.00
01/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	7435	8	7435	8	0.00
01/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3044	3	3044	3	0.00
01/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3089	3	3089	3	0.00
01/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3066	3	3066	3	0.00
01/08/2023	R053 On 02-May-24			Bond Future	12.42	95.3178	12.4184	95.3178	0.00
01/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	8357	9	8357	9	0.00
01/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	8401	9	8401	9	0.00
01/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	8445	9	8445	9	0.00
01/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4114	4	4114	4	0.00
01/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4090	4	4090	4	0.00
01/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4067	4	4067	4	0.00
01/08/2023	R053 On 01-August-24			Bond Future	12.52	97.5023	12.5158	97.5023	0.00
01/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	9024	9	9024	9	0.00
01/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8939	9	8939	9	0.00
01/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8982	9	8982	9	0.00
01/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4649	5	4649	5	0.00
01/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4672	5	4672	5	0.00
01/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4625	5	4625	5	0.00
01/08/2023	R186 On 03-August-23			Bond Future	9.00	105.8926	8.9963	105.8926	14,827.00
01/08/2023	R186 On 03-August-23	9.73	Call	Bond Future	2122	2	2122	2	0.00
01/08/2023	R186 On 03-August-23	9.75	Call	Bond Future	2179	2	2179	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
01/08/2023	R186 On 03-August-23	9.74	Call	Bond Future	2151	2	2151	2	0.00
01/08/2023	R186 On 03-August-23	9.74	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R186 On 03-August-23	9.73	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R186 On 03-August-23	9.75	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R186 On 02-November-23			Bond Future	9.00	108.2133	9.0043	108.2133	143,143.00
01/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3891	4	3891	4	0.00
01/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1591	2	1591	2	0.00
01/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1609	2	1609	2	0.00
01/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1190	1	1190	1	1,715.00
01/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1628	2	1628	2	0.00
01/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	552	0	552	0	0.00
01/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	560	0	560	0	0.00
01/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	569	0	569	0	0.00
01/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	105	0	105	0	1,715.00
01/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	793	1	793	1	0.00
01/08/2023	R186 On 01-February-24			Bond Future	8.99	105.3390	8.9889	105.3390	0.00
01/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2148	2	2148	2	0.00
01/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2130	2	2130	2	0.00
01/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2113	2	2113	2	0.00
01/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	808	1	808	1	0.00
01/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	823	1	823	1	0.00
01/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	816	1	816	1	0.00
01/08/2023	R186 On 02-May-24			Bond Future	8.97	107.7142	8.9688	107.7142	0.00
01/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	465	1	465	1	0.00
01/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2627	3	2627	3	2,030.00
01/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	459	1	459	1	0.00
01/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3826	4	3826	4	0.00
01/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	472	1	472	1	0.00
01/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2752	3	2752	3	0.00
01/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	861	1	861	1	0.00
01/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	538	0	538	0	2,030.00
01/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2787	3	2787	3	0.00
01/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2769	3	2769	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
01/08/2023	R186 On 01-August-24			Bond Future	8.93	104.8725	8.9264	104.8725	0.00
01/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1246	1	1246	1	0.00
01/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1223	1	1223	1	0.00
01/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1234	1	1234	1	0.00
01/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1733	2	1733	2	0.00
01/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1753	2	1753	2	0.00
01/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1743	2	1743	2	0.00
01/08/2023	R197 On 03-August-23			Bond Future	334.66	334.6797	334.6590	334.6797	44.00
01/08/2023	R197 On 02-November-23			Bond Future	342.08	342.0978	342.0753	342.0978	0.00
01/08/2023	R202 On 03-August-23			Bond Future	251.82	252.0702	251.8249	252.0702	5,054.00
01/08/2023	R202 On 02-November-23			Bond Future	257.41	257.6574	257.4056	257.6574	4,746.00
01/08/2023	R202 On 01-February-24			Bond Future	258.31	258.5677	258.3099	258.5677	460.00
01/08/2023	R202 On 02-May-24			Bond Future	264.20	264.4583	264.1953	264.4583	0.00
01/08/2023	R202 On 01-August-24			Bond Future	265.23	265.4966	265.2336	265.4966	0.00
01/08/2023	R209 On 03-August-23			Bond Future	11.65	67.2845	11.6493	67.2845	5,549.00
01/08/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
01/08/2023	R209 On 03-August-23	11.95	Call	Bond Future	1437	2	1437	2	0.00
01/08/2023	R209 On 03-August-23	11.25	Call	Bond Future	1	0	1	0	7,000.00
01/08/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
01/08/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
01/08/2023	R209 On 03-August-23	11.93	Call	Bond Future	1347	2	1347	2	0.00
01/08/2023	R209 On 03-August-23	11.94	Call	Bond Future	1392	2	1392	2	0.00
01/08/2023	R209 On 03-August-23	12.00	Call	Bond Future	1667	2	1667	2	0.00
01/08/2023	R209 On 03-August-23	12.00	Put	Bond Future	3	0	3	0	1,750.00
01/08/2023	R209 On 03-August-23	11.25	Put	Bond Future	1970	2	1970	2	0.00
01/08/2023	R209 On 03-August-23	11.95	Put	Bond Future	8	0	8	0	0.00
01/08/2023	R209 On 03-August-23	10.00	Put	Bond Future	8697	8	8697	8	0.00
01/08/2023	R209 On 03-August-23	11.93	Put	Bond Future	11	0	11	0	0.00
01/08/2023	R209 On 03-August-23	11.94	Put	Bond Future	9	0	9	0	0.00
01/08/2023	R209 On 03-August-23	10.75	Put	Bond Future	4554	4	4554	4	0.00
01/08/2023	R209 On 03-August-23	10.70	Put	Bond Future	4821	4	4821	4	0.00
01/08/2023	R209 On 02-November-23			Bond Future	11.74	65.6056	11.7404	65.6056	32,847.00
01/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	1168	1	1168	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
01/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	1131	1	1131	1	0.00
01/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	1150	1	1150	1	0.00
01/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3097	3	3097	3	0.00
01/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3129	3	3129	3	0.00
01/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3066	3	3066	3	0.00
01/08/2023	R209 On 01-February-24			Bond Future	11.83	67.0828	11.8268	67.0828	1,690.00
01/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3632	4	3632	4	0.00
01/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3604	4	3604	4	0.00
01/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3660	4	3660	4	0.00
01/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2210	2	2210	2	0.00
01/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2227	2	2227	2	0.00
01/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2245	2	2245	2	0.00
01/08/2023	R209 On 02-May-24			Bond Future	11.92	65.4419	11.9171	65.4419	0.00
01/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1890	2	1890	2	0.00
01/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1855	2	1855	2	0.00
01/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1872	2	1872	2	0.00
01/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5420	5	5420	5	0.00
01/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5453	5	5453	5	0.00
01/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5388	5	5388	5	0.00
01/08/2023	R209 On 01-August-24			Bond Future	12.01	66.9419	12.0060	66.9419	0.00
01/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	3329	4	3329	4	0.00
01/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	3306	4	3306	4	0.00
01/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	3352	4	3352	4	0.00
01/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4304	4	4304	4	0.00
01/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4328	4	4328	4	0.00
01/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4352	4	4352	4	0.00
01/08/2023	R210 On 03-August-23			Bond Future	225.30	225.1178	225.2972	225.1178	350.00
01/08/2023	R210 On 02-November-23			Bond Future	227.12	226.9412	227.1237	226.9412	70.00
01/08/2023	R210 On 01-February-24			Bond Future	232.29	232.1049	232.2915	232.1049	300.00
01/08/2023	R210 On 02-May-24			Bond Future	234.34	234.1465	234.3412	234.1465	0.00
01/08/2023	R210 On 01-August-24			Bond Future	239.77	239.5669	239.7663	239.5669	0.00
01/08/2023	R213 On 03-August-23			Bond Future	10.71	84.5082	10.7139	84.5082	4,021.00
01/08/2023	R213 On 03-August-23	11.61	Call	Bond Future	3874	4	3874	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
01/08/2023	R213 On 03-August-23	11.62	Call	Bond Future	3916	4	3916	4	0.00
01/08/2023	R213 On 03-August-23	11.63	Call	Bond Future	3958	4	3958	4	0.00
01/08/2023	R213 On 03-August-23	11.62	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R213 On 03-August-23	11.63	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R213 On 03-August-23	11.61	Put	Bond Future	0	0	0	0	0.00
01/08/2023	R213 On 02-November-23			Bond Future	10.80	82.8031	10.7990	82.8031	32,977.00
01/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3520	4	3520	4	731.00
01/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7903	8	7903	8	0.00
01/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2547	3	2547	3	0.00
01/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2574	3	2574	3	0.00
01/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2602	3	2602	3	0.00
01/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2100	2	2100	2	731.00
01/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1489	1	1489	1	0.00
01/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1177	1	1177	1	0.00
01/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1192	1	1192	1	0.00
01/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1207	1	1207	1	0.00
01/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	135	0	135	0	731.00
01/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	789	1	789	1	0.00
01/08/2023	R213 On 01-February-24			Bond Future	10.88	84.6675	10.8818	84.6675	0.00
01/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4705	5	4705	5	0.00
01/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4646	5	4646	5	0.00
01/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4675	5	4675	5	0.00
01/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1253	1	1253	1	0.00
01/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1264	1	1264	1	0.00
01/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1243	1	1243	1	0.00
01/08/2023	R213 On 02-May-24			Bond Future	10.96	83.0168	10.9606	83.0168	0.00
01/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1629	2	1629	2	0.00
01/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1645	2	1645	2	0.00
01/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1661	2	1661	2	0.00
01/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4454	4	4454	4	0.00
01/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4482	4	4482	4	0.00
01/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4509	4	4509	4	0.00
01/08/2023	R213 On 01-August-24			Bond Future	11.04	84.9201	11.0354	84.9201	0.00

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01/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2782	3	2782	3	0.00
01/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2741	3	2741	3	0.00
01/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2762	3	2762	3	0.00
01/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3432	3	3432	3	0.00
01/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3452	3	3452	3	0.00
01/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3412	3	3412	3	0.00
01/08/2023	R214 On 03-August-23			Bond Future	11.98	63.2389	11.9843	63.2389	6,799.00
01/08/2023	R214 On 03-August-23	12.16	Call	Bond Future	902	1	902	1	0.00
01/08/2023	R214 On 03-August-23	12.14	Call	Bond Future	818	1	818	1	0.00
01/08/2023	R214 On 03-August-23	12.15	Call	Bond Future	860	1	860	1	0.00
01/08/2023	R214 On 03-August-23	12.15	Put	Bond Future	53	0	53	0	0.00
01/08/2023	R214 On 03-August-23	12.14	Put	Bond Future	60	0	60	0	0.00
01/08/2023	R214 On 03-August-23	12.16	Put	Bond Future	46	0	46	0	0.00
01/08/2023	R214 On 02-November-23			Bond Future	12.08	61.3216	12.0791	61.3216	20,594.00
01/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	830	1	830	1	0.00
01/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	860	1	860	1	0.00
01/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	845	1	845	1	0.00
01/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	3977	4	3977	4	0.00
01/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4014	4	4014	4	0.00
01/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	3939	4	3939	4	0.00
01/08/2023	R214 On 01-February-24			Bond Future	12.17	62.7024	12.1728	62.7024	0.00
01/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2873	3	2873	3	0.00
01/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2898	3	2898	3	0.00
01/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2924	3	2924	3	0.00
01/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2985	3	2985	3	0.00
01/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3007	3	3007	3	0.00
01/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3030	3	3030	3	0.00
01/08/2023	R214 On 02-May-24			Bond Future	12.26	60.8105	12.2621	60.8105	0.00
01/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1850	2	1850	2	0.00
01/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1815	2	1815	2	0.00
01/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1832	2	1832	2	0.00
01/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5784	6	5784	6	0.00
01/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5820	6	5820	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
01/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5750	6	5750	6	0.00
01/08/2023	R214 On 01-August-24			Bond Future	12.35	62.2045	12.3491	62.2045	0.00
01/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3383	4	3383	4	0.00
01/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3407	4	3407	4	0.00
01/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3430	4	3430	4	0.00
01/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4232	4	4232	4	0.00
01/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4257	4	4257	4	0.00
01/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4281	4	4281	4	0.00
01/08/2023	R248 On 03-August-23			Bond Future	12.13	77.7295	12.1346	77.7295	48,844.00
01/08/2023	R248 On 03-August-23	12.09	Call	Bond Future	252	0	252	0	0.00
01/08/2023	R248 On 03-August-23	12.10	Call	Bond Future	276	0	276	0	0.00
01/08/2023	R248 On 03-August-23	12.30	Call	Bond Future	1050	1	1050	1	1,053.00
01/08/2023	R248 On 03-August-23	13.20	Call	Bond Future	5906	6	5906	6	0.00
01/08/2023	R248 On 03-August-23	11.80	Call	Bond Future	4	0	4	0	1,053.00
01/08/2023	R248 On 03-August-23	12.11	Call	Bond Future	302	1	302	1	0.00
01/08/2023	R248 On 03-August-23	12.11	Put	Bond Future	449	0	449	0	0.00
01/08/2023	R248 On 03-August-23	11.80	Put	Bond Future	2051	2	2051	2	0.00
01/08/2023	R248 On 03-August-23	13.20	Put	Bond Future	0	0	0	0	1,053.00
01/08/2023	R248 On 03-August-23	12.30	Put	Bond Future	74	0	74	0	0.00
01/08/2023	R248 On 03-August-23	12.10	Put	Bond Future	483	0	483	0	0.00
01/08/2023	R248 On 03-August-23	12.09	Put	Bond Future	519	0	519	0	0.00
01/08/2023	R248 On 02-November-23			Bond Future	12.23	74.9865	12.2350	74.9865	232,468.00
01/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1436	2	1436	2	207.00
01/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	843	1	843	1	0.00
01/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	3500	4	3500	4	207.00
01/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7891	8	7891	8	0.00
01/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	812	1	812	1	0.00
01/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	827	1	827	1	0.00
01/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5471	5	5471	5	0.00
01/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	577	1	577	1	207.00
01/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4078	4	4078	4	0.00
01/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1969	2	1969	2	0.00
01/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5571	5	5571	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
01/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5521	5	5521	5	0.00
01/08/2023	R248 On 01-February-24			Bond Future	12.33	76.6749	12.3346	76.6749	0.00
01/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	3121	3	3121	3	0.00
01/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	3063	3	3063	3	0.00
01/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	3091	3	3091	3	0.00
01/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4176	4	4176	4	0.00
01/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4207	4	4207	4	0.00
01/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4146	4	4146	4	0.00
01/08/2023	R248 On 02-May-24			Bond Future	12.43	73.9538	12.4298	73.9538	0.00
01/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	2033	2	2033	2	0.00
01/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1993	2	1993	2	0.00
01/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	2013	2	2013	2	0.00
01/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7850	8	7850	8	0.00
01/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	7941	8	7941	8	0.00
01/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7896	8	7896	8	0.00
01/08/2023	R248 On 01-August-24			Bond Future	12.52	75.6490	12.5229	75.6490	13,000.00
01/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	4329	4	4329	4	0.00
01/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	4272	4	4272	4	0.00
01/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	4300	4	4300	4	0.00
01/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5520	5	5520	5	0.00
01/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5550	5	5550	5	0.00
01/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5490	5	5490	5	0.00