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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	2025 On 03-August-23			Bond Future	171.20	170.9396	171.2007	170.9396	6,305.00
07/06/2023	2025 On 02-November-23			Bond Future	175.11	174.8493	175.1145	174.8493	0.00
07/06/2023	2025 On 01-February-24			Bond Future	177.45	177.1832	177.4536	177.1832	0.00
07/06/2023	2025 On 02-May-24			Bond Future	181.76	181.4804	181.7568	181.4804	0.00
07/06/2023	2025 On 01-August-24			Bond Future	184.09	183.8081	184.0927	183.8081	0.00
07/06/2023	2029 On 03-August-23			Bond Future	124.05	123.8639	124.0478	123.8639	2,275.00
07/06/2023	2029 On 02-November-23			Bond Future	125.55	125.3615	125.5480	125.3615	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
07/06/2023	2029 On 01-February-24			Bond Future	128.52	128.3287	128.5189	128.3287	0.00
07/06/2023	2029 On 02-May-24			Bond Future	130.26	130.0630	130.2575	130.0630	0.00
07/06/2023	2029 On 01-August-24			Bond Future	133.26	133.0604	133.2607	133.0604	0.00
07/06/2023	2030 On 03-August-23			Bond Future	10.97	86.3085	10.9709	86.3085	97,649.00
07/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2377	2	2377	2	0.00
07/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	6521	6	6521	6	0.00
07/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	416	0	416	0	1,012.00
07/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	743	1	743	1	350.00
07/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2319	2	2319	2	0.00
07/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	7597	7	7597	7	0.00
07/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2348	2	2348	2	0.00
07/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	780	1	780	1	0.00
07/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	72	0	72	0	350.00
07/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	803	1	803	1	0.00
07/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	2088	2	2088	2	0.00
07/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	116	0	116	0	1,012.00
07/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2828	3	2828	3	0.00
07/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	791	1	791	1	0.00
07/06/2023	2030 On 02-November-23			Bond Future	11.06	88.2623	11.0596	88.2623	312.00
07/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5468	5	5468	5	0.00
07/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2371	2	2371	2	500.00
07/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3456	3	3456	3	0.00
07/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1772	2	1772	2	0.00
07/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	644	1	644	1	500.00
07/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1441	1	1441	1	500.00
07/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3097	3	3097	3	0.00
07/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1736	2	1736	2	0.00
07/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1754	2	1754	2	0.00
07/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	784	1	784	1	800.00
07/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1118	1	1118	1	500.00
07/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	448	0	448	0	800.00
07/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6728	7	6728	7	0.00
07/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4893	5	4893	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
07/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2768	3	2768	3	0.00
07/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2791	3	2791	3	0.00
07/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1618	2	1618	2	500.00
07/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	754	1	754	1	500.00
07/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	3237	3	3237	3	0.00
07/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	5527	6	5527	6	0.00
07/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2745	3	2745	3	0.00
07/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3873	4	3873	4	0.00
07/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1427	2	1427	2	800.00
07/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	2127	2	2127	2	0.00
07/06/2023	2030 On 01-February-24			Bond Future	11.14	86.3252	11.1398	86.3252	0.00
07/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4129	4	4129	4	0.00
07/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3182	3	3182	3	0.00
07/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4415	4	4415	4	0.00
07/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5060	5	5060	5	0.00
07/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3159	3	3159	3	0.00
07/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1422	1	1422	1	500.00
07/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3069	3	3069	3	0.00
07/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	675	1	675	1	400.00
07/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	907	1	907	1	500.00
07/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1064	1	1064	1	400.00
07/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3205	3	3205	3	0.00
07/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2417	2	2417	2	0.00
07/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	940	1	940	1	1,360.00
07/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1151	1	1151	1	200.00
07/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	5092	5	5092	5	0.00
07/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	7098	7	7098	7	0.00
07/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5974	6	5974	6	0.00
07/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5839	6	5839	6	0.00
07/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2310	2	2310	2	0.00
07/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1654	2	1654	2	500.00
07/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1404	2	1404	2	400.00
07/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5379	6	5379	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
07/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2406	3	2406	3	1,360.00
07/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4419	5	4419	5	0.00
07/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2966	3	2966	3	200.00
07/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2342	3	2342	3	0.00
07/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2326	2	2326	2	0.00
07/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1782	2	1782	2	200.00
07/06/2023	2030 On 02-May-24			Bond Future	11.22	88.4008	11.2180	88.4008	0.00
07/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	7888	8	7888	8	0.00
07/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2722	3	2722	3	500.00
07/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4582	4	4582	4	0.00
07/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1289	1	1289	1	1,000.00
07/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	980	1	980	1	0.00
07/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	5733	5	5733	5	0.00
07/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2177	2	2177	2	1,080.00
07/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	1856	2	1856	2	500.00
07/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	846	1	846	1	1,000.00
07/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	964	1	964	1	0.00
07/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	972	1	972	1	0.00
07/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6482	7	6482	7	0.00
07/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6515	7	6515	7	0.00
07/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	7014	7	7014	7	0.00
07/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	4162	4	4162	4	0.00
07/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3703	4	3703	4	0.00
07/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3095	3	3095	3	0.00
07/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1463	2	1463	2	1,080.00
07/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	6450	7	6450	7	0.00
07/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	5420	6	5420	6	0.00
07/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1897	2	1897	2	1,000.00
07/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	934	1	934	1	500.00
07/06/2023	2030 On 01-August-24			Bond Future	11.33	86.4106	11.3345	86.4106	0.00
07/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1657	2	1657	2	0.00
07/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1646	2	1646	2	0.00
07/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1634	2	1634	2	0.00

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07/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5255	6	5255	6	0.00
07/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5228	5	5228	5	0.00
07/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	5201	5	5201	5	0.00
07/06/2023	2032 On 03-August-23			Bond Future	11.55	84.7685	11.5516	84.7685	116,216.00
07/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1276	1	1276	1	0.00
07/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	2893	3	2893	3	5,000.00
07/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2121	2	2121	2	0.00
07/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1399	1	1399	1	11,000.00
07/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2091	2	2091	2	0.00
07/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
07/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	46	0	46	0	7,500.00
07/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3029	3	3029	3	3,000.00
07/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2151	2	2151	2	0.00
07/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2561	2	2561	2	5,000.00
07/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1527	1	1527	1	0.00
07/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1534	2	1534	2	7,500.00
07/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	935	1	935	1	0.00
07/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1127	1	1127	1	0.00
07/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	763	1	763	1	3,000.00
07/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	6254	7	6254	7	0.00
07/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9951	10	9951	10	0.00
07/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1160	1	1160	1	0.00
07/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1643	2	1643	2	11,000.00
07/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1143	1	1143	1	0.00
07/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	809	1	809	1	0.00
07/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1759	2	1759	2	7,500.00
07/06/2023	2032 On 02-November-23			Bond Future	11.65	82.5231	11.6540	82.5231	65,300.00
07/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4356	4	4356	4	0.00
07/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1494	1	1494	1	500.00
07/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1724	2	1724	2	0.00
07/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1742	2	1742	2	0.00
07/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1761	2	1761	2	0.00
07/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	819	1	819	1	500.00

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07/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3310	3	3310	3	0.00
07/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	2183	2	2183	2	0.00
07/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	4158	4	4158	4	0.00
07/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5939	6	5939	6	0.00
07/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3706	4	3706	4	0.00
07/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3735	4	3735	4	0.00
07/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3764	4	3764	4	0.00
07/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1616	2	1616	2	500.00
07/06/2023	2032 On 01-February-24			Bond Future	11.75	84.4581	11.7476	84.4581	0.00
07/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3456	3	3456	3	0.00
07/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1388	1	1388	1	1,200.00
07/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	5621	5	5621	5	0.00
07/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5257	5	5257	5	0.00
07/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	5960	6	5960	6	0.00
07/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3406	3	3406	3	0.00
07/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3431	3	3431	3	0.00
07/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1413	1	1413	1	200.00
07/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	1857	2	1857	2	500.00
07/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3209	3	3209	3	0.00
07/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	676	1	676	1	1,200.00
07/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1191	1	1191	1	500.00
07/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	9057	9	9057	9	0.00
07/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3198	3	3198	3	200.00
07/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4905	5	4905	5	0.00
07/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	3014	3	3014	3	0.00
07/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	3034	3	3034	3	0.00
07/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1668	2	1668	2	500.00
07/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1794	2	1794	2	1,200.00
07/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	6021	6	6021	6	0.00
07/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2995	3	2995	3	0.00
07/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5948	6	5948	6	0.00
07/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6656	7	6656	7	0.00
07/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1943	2	1943	2	200.00

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07/06/2023	2032 On 02-May-24			Bond Future	11.84	82.3233	11.8366	82.3233	0.00
07/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	7737	7	7737	7	0.00
07/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	1899	2	1899	2	500.00
07/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1206	1	1206	1	0.00
07/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2360	2	2360	2	1,550.00
07/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1249	1	1249	1	500.00
07/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1195	1	1195	1	0.00
07/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6338	6	6338	6	0.00
07/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7201	7	7201	7	0.00
07/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1567	1	1567	1	1,000.00
07/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1216	1	1216	1	0.00
07/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1018	1	1018	1	1,000.00
07/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1315	1	1315	1	1,550.00
07/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6795	7	6795	7	0.00
07/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7909	8	7909	8	0.00
07/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	7131	7	7131	7	0.00
07/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	6043	6	6043	6	0.00
07/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1526	2	1526	2	500.00
07/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	7207	8	7207	8	0.00
07/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	7018	7	7018	7	0.00
07/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4552	5	4552	5	0.00
07/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	7169	7	7169	7	0.00
07/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	5293	6	5293	6	0.00
07/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1381	1	1381	1	1,550.00
07/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1802	2	1802	2	1,000.00
07/06/2023	2032 On 01-August-24			Bond Future	11.96	84.1987	11.9552	84.1987	0.00
07/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2067	2	2067	2	0.00
07/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2081	2	2081	2	0.00
07/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2095	2	2095	2	0.00
07/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5672	6	5672	6	0.00
07/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5703	6	5703	6	0.00
07/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5734	6	5734	6	0.00
07/06/2023	2033 On 03-August-23			Bond Future	117.08	116.9063	117.0842	116.9063	7,227.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	2033 On 02-November-23			Bond Future	118.33	118.1519	118.3327	118.1519	0.00
07/06/2023	2033 On 01-February-24			Bond Future	121.13	120.9485	121.1329	120.9485	0.00
07/06/2023	2033 On 02-May-24			Bond Future	122.60	122.4082	122.5967	122.4082	0.00
07/06/2023	2033 On 01-August-24			Bond Future	125.42	125.2293	125.4233	125.2293	0.00
07/06/2023	2037 On 03-August-23			Bond Future	12.32	74.7548	12.3239	74.7548	133,990.00
07/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	4	0	4	0	1,800.00
07/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	68	0	68	0	1,800.00
07/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1284	1	1284	1	0.00
07/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1238	1	1238	1	0.00
07/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1261	1	1261	1	0.00
07/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2292	3	2292	3	0.00
07/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2323	3	2323	3	0.00
07/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2262	3	2262	3	0.00
07/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7546	8	7546	8	0.00
07/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11881	12	11881	12	0.00
07/06/2023	2037 On 02-November-23			Bond Future	12.43	76.4472	12.4306	76.4472	0.00
07/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1049	1	1049	1	0.00
07/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1857	2	1857	2	750.00
07/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1036	1	1036	1	0.00
07/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3120	3	3120	3	750.00
07/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1063	1	1063	1	0.00
07/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	7849	7	7849	7	0.00
07/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	814	1	814	1	750.00
07/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5773	6	5773	6	0.00
07/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5817	6	5817	6	0.00
07/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2658	3	2658	3	0.00
07/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	4032	4	4032	4	0.00
07/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5730	6	5730	6	0.00
07/06/2023	2037 On 01-February-24			Bond Future	12.53	73.9829	12.5332	73.9829	0.00
07/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8117	8	8117	8	0.00
07/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3050	3	3050	3	0.00
07/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3075	3	3075	3	0.00
07/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2535	2	2535	2	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4789	4	4789	4	0.00
07/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3101	3	3101	3	0.00
07/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4149	4	4149	4	0.00
07/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4849	5	4849	5	0.00
07/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2803	3	2803	3	2,500.00
07/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1461	2	1461	2	2,500.00
07/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4176	5	4176	5	0.00
07/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4203	5	4203	5	0.00
07/06/2023	2037 On 02-May-24			Bond Future	12.63	75.7620	12.6337	75.7620	0.00
07/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1542	1	1542	1	0.00
07/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1555	1	1555	1	0.00
07/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1569	1	1569	1	0.00
07/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7979	8	7979	8	0.00
07/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7936	8	7936	8	0.00
07/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7892	8	7892	8	0.00
07/06/2023	2037 On 01-August-24			Bond Future	12.76	73.2323	12.7603	73.2323	0.00
07/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2774	3	2774	3	0.00
07/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2734	2	2734	2	0.00
07/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2754	3	2754	3	0.00
07/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	6126	7	6126	7	0.00
07/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	6159	7	6159	7	0.00
07/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	6094	6	6094	6	0.00
07/06/2023	2038 On 03-August-23			Bond Future	126.83	126.6317	126.8295	126.6317	3,022.00
07/06/2023	2038 On 02-November-23			Bond Future	129.73	129.5282	129.7292	129.5282	1,706.00
07/06/2023	2038 On 01-February-24			Bond Future	130.77	130.5639	130.7688	130.5639	0.00
07/06/2023	2038 On 02-May-24			Bond Future	133.94	133.7306	133.9401	133.7306	0.00
07/06/2023	2038 On 01-August-24			Bond Future	134.94	134.7250	134.9406	134.7250	0.00
07/06/2023	2040 On 03-August-23			Bond Future	12.47	75.5981	12.4735	75.5981	133,329.00
07/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1164	1	1164	1	0.00
07/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1186	1	1186	1	0.00
07/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1209	1	1209	1	0.00
07/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2588	3	2588	3	0.00
07/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2623	3	2623	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2658	3	2658	3	0.00
07/06/2023	2040 On 02-November-23			Bond Future	12.58	77.3097	12.5800	77.3097	0.00
07/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1267	1	1267	1	128.00
07/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	972	1	972	1	0.00
07/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3163	3	3163	3	128.00
07/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6775	6	6775	6	0.00
07/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	959	1	959	1	0.00
07/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	947	1	947	1	0.00
07/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6783	7	6783	7	0.00
07/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6685	7	6685	7	0.00
07/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1280	1	1280	1	128.00
07/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3053	3	3053	3	0.00
07/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5761	6	5761	6	0.00
07/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6734	7	6734	7	0.00
07/06/2023	2040 On 01-February-24			Bond Future	12.68	74.6152	12.6826	74.6152	28.00
07/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3020	3	3020	3	0.00
07/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2969	3	2969	3	0.00
07/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2994	3	2994	3	0.00
07/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4889	5	4889	5	0.00
07/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4920	5	4920	5	0.00
07/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4858	5	4858	5	0.00
07/06/2023	2040 On 02-May-24			Bond Future	12.78	76.4096	12.7828	76.4096	0.00
07/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1757	2	1757	2	0.00
07/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1728	2	1728	2	0.00
07/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1742	2	1742	2	0.00
07/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8407	9	8407	9	0.00
07/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8499	9	8499	9	0.00
07/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8453	9	8453	9	0.00
07/06/2023	2040 On 01-August-24			Bond Future	12.91	73.6441	12.9080	73.6441	0.00
07/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3211	3	3211	3	0.00
07/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3234	3	3234	3	0.00
07/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3256	3	3256	3	0.00
07/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6340	7	6340	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
07/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6373	7	6373	7	0.00
07/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6406	7	6406	7	0.00
07/06/2023	2044 On 03-August-23			Bond Future	12.50	72.2074	12.4951	72.2074	84,933.00
07/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	391	0	391	0	4,553.00
07/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1885	2	1885	2	0.00
07/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1048	1	1048	1	0.00
07/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	730	1	730	1	0.00
07/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1027	1	1027	1	0.00
07/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1007	1	1007	1	0.00
07/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2991	3	2991	3	0.00
07/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2952	3	2952	3	0.00
07/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3605	4	3605	4	4,754.00
07/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2914	3	2914	3	0.00
07/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1858	2	1858	2	9,106.00
07/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4791	5	4791	5	3,076.00
07/06/2023	2044 On 02-November-23			Bond Future	12.60	73.8422	12.5967	73.8422	0.00
07/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	898	1	898	1	0.00
07/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	911	1	911	1	0.00
07/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	923	1	923	1	0.00
07/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7015	7	7015	7	0.00
07/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7066	7	7066	7	0.00
07/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7117	8	7117	8	0.00
07/06/2023	2044 On 01-February-24			Bond Future	12.69	71.1916	12.6944	71.1916	0.00
07/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2831	3	2831	3	0.00
07/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2856	3	2856	3	0.00
07/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2881	3	2881	3	0.00
07/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5150	5	5150	5	0.00
07/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5182	5	5182	5	0.00
07/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5215	6	5215	6	0.00
07/06/2023	2044 On 02-May-24			Bond Future	12.79	72.9037	12.7896	72.9037	0.00
07/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1759	2	1759	2	0.00
07/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1773	2	1773	2	0.00
07/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1789	2	1789	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
07/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8288	9	8288	9	0.00
07/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8335	9	8335	9	0.00
07/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8383	9	8383	9	0.00
07/06/2023	2044 On 01-August-24			Bond Future	12.91	70.1834	12.9080	70.1834	0.00
07/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3144	3	3144	3	0.00
07/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3099	3	3099	3	0.00
07/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3122	3	3122	3	0.00
07/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6535	7	6535	7	0.00
07/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6570	7	6570	7	0.00
07/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6500	7	6500	7	0.00
07/06/2023	2046 On 03-August-23			Bond Future	111.81	111.6423	111.8136	111.6423	12,882.00
07/06/2023	2046 On 02-November-23			Bond Future	112.27	112.0973	112.2714	112.0973	4,626.00
07/06/2023	2046 On 01-February-24			Bond Future	114.93	114.7507	114.9283	114.7507	0.00
07/06/2023	2046 On 02-May-24			Bond Future	115.55	115.3688	115.5502	115.3688	0.00
07/06/2023	2046 On 01-August-24			Bond Future	118.21	118.0263	118.2129	118.0263	0.00
07/06/2023	2050 On 03-August-23			Bond Future	112.29	111.5252	112.2865	111.5252	10,740.00
07/06/2023	2050 On 02-November-23			Bond Future	114.85	114.0762	114.8534	114.0762	3,364.00
07/06/2023	2050 On 01-February-24			Bond Future	115.31	114.5170	115.3120	114.5170	0.00
07/06/2023	2050 On 02-May-24			Bond Future	118.11	117.2945	118.1085	117.2945	0.00
07/06/2023	2050 On 01-August-24			Bond Future	118.51	117.6713	118.5051	117.6713	0.00
07/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	AL37 On 03-August-23			Index Future	869.61	868.4450	869.6130	868.4450	0.00
07/06/2023	AL37 On 02-November-23			Index Future	889.28	888.0900	889.2800	888.0900	0.00
07/06/2023	AL37 On 01-February-24			Index Future	910.12	908.9000	910.1160	908.9000	0.00
07/06/2023	AL37 On 02-May-24			Index Future	931.98	930.7390	931.9830	930.7390	0.00
07/06/2023	AL37 On 01-August-24			Index Future	953.29	952.0130	953.2890	952.0130	0.00
07/06/2023	AL7T On 03-August-23			Index Future	987.52	982.3820	987.5230	982.3820	0.00
07/06/2023	AL7T On 02-November-23			Index Future	1009.86	1004.6040	1009.8570	1004.6040	0.00
07/06/2023	AL7T On 01-February-24			Index Future	1033.52	1028.1440	1033.5180	1028.1440	0.00
07/06/2023	AL7T On 02-May-24			Index Future	1058.35	1052.8480	1058.3500	1052.8480	0.00
07/06/2023	AL7T On 01-August-24			Index Future	1082.55	1076.9130	1082.5450	1076.9130	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
07/06/2023	ALBI On 03-August-23			Index Future	867.96	863.9830	867.9610	863.9830	106.00
07/06/2023	ALBI On 02-November-23			Index Future	887.59	883.5260	887.5910	883.5260	0.00
07/06/2023	ALBI On 01-February-24			Index Future	908.39	904.2290	908.3870	904.2290	0.00
07/06/2023	ALBI On 02-May-24			Index Future	930.21	925.9560	930.2130	925.9560	0.00
07/06/2023	ALBI On 01-August-24			Index Future	951.48	947.1210	951.4780	947.1210	0.00
07/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2023	CS33 On 15-September-33			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
07/06/2023	ES33 On 03-August-23			Bond Future	12.88	72.5116	12.8843	72.5116	350.00
07/06/2023	ES33 On 02-November-23			Bond Future	13.03	70.3705	13.0274	70.3705	0.00
07/06/2023	ES33 On 01-February-24			Bond Future	13.17	72.0367	13.1682	72.0367	0.00
07/06/2023	ES33 On 02-May-24			Bond Future	13.30	69.9815	13.3032	69.9815	0.00
07/06/2023	ES33 On 01-August-24			Bond Future	13.47	71.5903	13.4660	71.5903	0.00
07/06/2023	ES42 On 03-August-23			Bond Future	13.21	69.5121	13.2070	69.5121	4,000.00
07/06/2023	ES42 On 02-November-23			Bond Future	13.34	66.8381	13.3394	66.8381	0.00
07/06/2023	ES42 On 01-February-24			Bond Future	13.46	68.4212	13.4630	68.4212	0.00
07/06/2023	ES42 On 02-May-24			Bond Future	13.59	65.8175	13.5865	65.8175	0.00
07/06/2023	ES42 On 01-August-24			Bond Future	13.73	67.3284	13.7306	67.3284	0.00
07/06/2023	GOVI On 03-August-23			GOVI	855.40	851.4680	855.3980	851.4680	838.00
07/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	181680	14	181680	14	0.00
07/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	181880	14	181880	14	0.00
07/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	181780	14	181780	14	0.00
07/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-November-23			GOVI	874.75	870.7290	874.7450	870.7290	0.00
07/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	110650	15	110650	15	0.00
07/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	110750	15	110750	15	0.00
07/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	110550	15	110550	15	0.00
07/06/2023	GOVI On 01-February-24			GOVI	895.24	891.1320	895.2400	891.1320	0.00
07/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	152600	11	152600	11	0.00
07/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	152500	11	152500	11	0.00
07/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	152400	11	152400	11	0.00
07/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-May-24			GOVI	916.75	912.5440	916.7500	912.5440	0.00
07/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	342200	38	342200	38	0.00
07/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	342300	38	342300	38	0.00
07/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	342400	38	342400	38	0.00
07/06/2023	GOVI On 01-August-24			GOVI	937.71	933.4030	937.7070	933.4030	0.00
07/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
07/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	56830	10	56830	10	0.00
07/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	56730	10	56730	10	0.00
07/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	56630	10	56630	10	0.00
07/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2023	IGOV On 03-August-23			Index Future	327.07	326.6490	327.0720	326.6490	639.00
07/06/2023	IGOV On 02-November-23			Index Future	334.55	334.1170	334.5480	334.1170	16.00
07/06/2023	IGOV On 01-February-24			Index Future	342.46	342.0230	342.4640	342.0230	0.00
07/06/2023	IGOV On 02-May-24			Index Future	350.77	350.3170	350.7680	350.3170	0.00
07/06/2023	IGOV On 01-August-24			Index Future	358.86	358.3980	358.8600	358.3980	0.00
07/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
07/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
07/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.56	91.4150	8.5600	91.4150	0.00
07/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.88	91.1000	8.8750	91.1000	0.00
07/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.94	91.0300	8.9400	91.0300	0.00
07/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.01	90.9550	9.0100	90.9550	0.00
07/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.05	90.9200	9.0500	90.9200	0.00
07/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.09	90.8800	9.0850	90.8800	0.00
07/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.07	90.8950	9.0650	90.8950	0.00
07/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.91	91.0550	8.9050	91.0550	0.00
07/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.77	91.1900	8.7700	91.1900	0.00
07/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.60	91.3600	8.6000	91.3600	0.00
07/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.53	91.4300	8.5300	91.4300	0.00
07/06/2023	R035 On 03-August-23			Bond Future	12.06	83.6976	12.0588	83.6976	61,067.00
07/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	991	1	991	1	0.00
07/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1522	1	1522	1	0.00
07/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1548	1	1548	1	0.00
07/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1574	1	1574	1	0.00
07/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3164	3	3164	3	5,000.00
07/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1885	2	1885	2	0.00
07/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1912	2	1912	2	0.00
07/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	885	1	885	1	0.00
07/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1939	2	1939	2	0.00
07/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2643	3	2643	3	4,870.00
07/06/2023	R035 On 02-November-23			Bond Future	12.17	81.0798	12.1696	81.0798	109,778.00
07/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1213	1	1213	1	0.00
07/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1787	2	1787	2	750.00
07/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3033	3	3033	3	750.00
07/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	384	0	384	0	400.00
07/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	4986	5	4986	5	0.00
07/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	7714	7	7714	7	0.00
07/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	811	1	811	1	400.00
07/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1184	1	1184	1	0.00
07/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1198	1	1198	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
07/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	5217	6	5217	6	0.00
07/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	5258	6	5258	6	0.00
07/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	814	1	814	1	750.00
07/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1569	2	1569	2	400.00
07/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	9011	10	9011	10	0.00
07/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2669	3	2669	3	0.00
07/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	6518	7	6518	7	0.00
07/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	4056	4	4056	4	0.00
07/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	5177	6	5177	6	0.00
07/06/2023	R035 On 01-February-24			Bond Future	12.28	82.9808	12.2767	82.9808	0.00
07/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3379	3	3379	3	0.00
07/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1265	1	1265	1	400.00
07/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3327	3	3327	3	0.00
07/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7354	7	7354	7	0.00
07/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3353	3	3353	3	0.00
07/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	740	1	740	1	400.00
07/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9833	10	9833	10	0.00
07/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3796	4	3796	4	0.00
07/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	7468	8	7468	8	0.00
07/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3821	4	3821	4	0.00
07/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1644	2	1644	2	400.00
07/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3771	4	3771	4	0.00
07/06/2023	R035 On 02-May-24			Bond Future	12.37	80.4578	12.3704	80.4578	0.00
07/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1554	1	1554	1	0.00
07/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1540	1	1540	1	0.00
07/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1527	1	1527	1	0.00
07/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7755	8	7755	8	0.00
07/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7713	8	7713	8	0.00
07/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7670	8	7670	8	0.00
07/06/2023	R035 On 01-August-24			Bond Future	12.49	82.2911	12.4881	82.2911	0.00
07/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2602	2	2602	2	0.00
07/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2642	2	2642	2	0.00
07/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2622	2	2622	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
07/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	6104	7	6104	7	0.00
07/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	6136	7	6136	7	0.00
07/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	6072	6	6072	6	0.00
07/06/2023	R053 On 03-August-23			Bond Future	12.44	97.0593	12.4401	97.0593	0.00
07/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3590	3	3590	3	0.00
07/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3635	3	3635	3	0.00
07/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3681	3	3681	3	0.00
07/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1663	2	1663	2	0.00
07/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1688	2	1688	2	0.00
07/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1713	2	1713	2	0.00
07/06/2023	R053 On 02-November-23			Bond Future	12.54	93.3887	12.5426	93.3887	1,349.00
07/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5335	5	5335	5	0.00
07/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5250	5	5250	5	0.00
07/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5292	5	5292	5	0.00
07/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3323	4	3323	4	0.00
07/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3350	4	3350	4	0.00
07/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3296	4	3296	4	0.00
07/06/2023	R053 On 01-February-24			Bond Future	12.64	95.5788	12.6376	95.5788	0.00
07/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6553	6	6553	6	0.00
07/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6471	6	6471	6	0.00
07/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6512	6	6512	6	0.00
07/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4440	5	4440	5	0.00
07/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4495	5	4495	5	0.00
07/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4468	5	4468	5	0.00
07/06/2023	R053 On 02-May-24			Bond Future	12.73	92.0076	12.7291	92.0076	0.00
07/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6851	6	6851	6	0.00
07/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6891	6	6891	6	0.00
07/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6932	7	6932	7	0.00
07/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4845	5	4845	5	0.00
07/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4817	5	4817	5	0.00
07/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4790	5	4790	5	0.00
07/06/2023	R053 On 01-August-24			Bond Future	12.84	94.1019	12.8404	94.1019	0.00
07/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7686	7	7686	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
07/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7607	7	7607	7	0.00
07/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7646	7	7646	7	0.00
07/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5615	6	5615	6	0.00
07/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5642	6	5642	6	0.00
07/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5588	6	5588	6	0.00
07/06/2023	R186 On 03-August-23			Bond Future	9.55	104.0766	9.5490	104.0766	73,345.00
07/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1205	1	1205	1	0.00
07/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1242	1	1242	1	0.00
07/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1224	1	1224	1	0.00
07/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	677	1	677	1	0.00
07/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	687	1	687	1	0.00
07/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	666	1	666	1	0.00
07/06/2023	R186 On 02-November-23			Bond Future	9.58	106.4319	9.5818	106.4319	14,654.00
07/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2818	3	2818	3	0.00
07/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1090	1	1090	1	0.00
07/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1102	1	1102	1	0.00
07/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	835	1	835	1	1,715.00
07/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1115	1	1115	1	0.00
07/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1604	2	1604	2	0.00
07/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1619	2	1619	2	0.00
07/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1633	2	1633	2	0.00
07/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	598	1	598	1	1,715.00
07/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2003	2	2003	2	0.00
07/06/2023	R186 On 01-February-24			Bond Future	9.59	103.6138	9.5863	103.6138	0.00
07/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1505	2	1505	2	0.00
07/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1478	2	1478	2	0.00
07/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1491	2	1491	2	0.00
07/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1670	2	1670	2	0.00
07/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1693	2	1693	2	0.00
07/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1682	2	1682	2	0.00
07/06/2023	R186 On 02-May-24			Bond Future	9.56	106.1048	9.5646	106.1048	0.00
07/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	373	0	373	0	0.00
07/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1904	2	1904	2	2,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	369	0	369	0	0.00
07/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2944	3	2944	3	0.00
07/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	377	0	377	0	0.00
07/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4042	4	4042	4	0.00
07/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1523	2	1523	2	0.00
07/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1041	1	1041	1	2,030.00
07/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4083	4	4083	4	0.00
07/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4063	4	4063	4	0.00
07/06/2023	R186 On 01-August-24			Bond Future	9.60	103.2120	9.5992	103.2120	0.00
07/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	794	1	794	1	0.00
07/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	781	1	781	1	0.00
07/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	788	1	788	1	0.00
07/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2711	3	2711	3	0.00
07/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2741	3	2741	3	0.00
07/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2726	3	2726	3	0.00
07/06/2023	R197 On 03-August-23			Bond Future	336.15	335.6791	336.1458	335.6791	44.00
07/06/2023	R197 On 02-November-23			Bond Future	343.83	343.3562	343.8297	343.3562	0.00
07/06/2023	R202 On 03-August-23			Bond Future	248.69	248.3144	248.6944	248.3144	5,336.00
07/06/2023	R202 On 02-November-23			Bond Future	254.38	253.9934	254.3794	253.9934	0.00
07/06/2023	R202 On 01-February-24			Bond Future	255.41	255.0148	255.4082	255.0148	0.00
07/06/2023	R202 On 02-May-24			Bond Future	261.60	261.1997	261.6019	261.1997	0.00
07/06/2023	R202 On 01-August-24			Bond Future	262.49	262.0760	262.4900	262.0760	0.00
07/06/2023	R209 On 03-August-23			Bond Future	12.11	64.2555	12.1075	64.2555	11,356.00
07/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1163	1	1163	1	0.00
07/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	227	0	227	0	7,000.00
07/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	50	0	50	0	7,000.00
07/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	2	0	2	0	1,800.00
07/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	42	0	42	0	1,800.00
07/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1270	1	1270	1	0.00
07/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1121	1	1121	1	0.00
07/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1142	1	1142	1	0.00
07/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1767	2	1767	2	1,750.00
07/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	4357	5	4357	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
07/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1894	2	1894	2	0.00
07/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10861	11	10861	11	0.00
07/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6765	7	6765	7	0.00
07/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1946	2	1946	2	0.00
07/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1920	2	1920	2	0.00
07/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	7023	8	7023	8	0.00
07/06/2023	R209 On 02-November-23			Bond Future	12.21	62.5552	12.2054	62.5552	497.00
07/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	913	1	913	1	0.00
07/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	902	1	902	1	0.00
07/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	890	1	890	1	0.00
07/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	5051	5	5051	5	0.00
07/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	5012	5	5012	5	0.00
07/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4975	5	4975	5	0.00
07/06/2023	R209 On 01-February-24			Bond Future	12.30	64.0220	12.2957	64.0220	0.00
07/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2761	3	2761	3	0.00
07/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2739	2	2739	2	0.00
07/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2783	3	2783	3	0.00
07/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3487	4	3487	4	0.00
07/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3510	4	3510	4	0.00
07/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3534	4	3534	4	0.00
07/06/2023	R209 On 02-May-24			Bond Future	12.38	62.4057	12.3821	62.4057	0.00
07/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1319	1	1319	1	0.00
07/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1296	1	1296	1	0.00
07/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1308	1	1308	1	0.00
07/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6964	7	6964	7	0.00
07/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	7003	7	7003	7	0.00
07/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6926	7	6926	7	0.00
07/06/2023	R209 On 01-August-24			Bond Future	12.49	63.8273	12.4901	63.8273	0.00
07/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2289	2	2289	2	0.00
07/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2271	2	2271	2	0.00
07/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2306	2	2306	2	0.00
07/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5424	6	5424	6	0.00
07/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5453	6	5453	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
07/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5482	6	5482	6	0.00
07/06/2023	R210 On 03-August-23			Bond Future	228.62	227.6805	228.6196	227.6805	421.00
07/06/2023	R210 On 02-November-23			Bond Future	230.66	229.7068	230.6647	229.7068	0.00
07/06/2023	R210 On 01-February-24			Bond Future	236.12	235.1441	236.1233	235.1441	0.00
07/06/2023	R210 On 02-May-24			Bond Future	238.57	237.5648	238.5670	237.5648	0.00
07/06/2023	R210 On 01-August-24			Bond Future	244.07	243.0386	244.0664	243.0386	0.00
07/06/2023	R213 On 03-August-23			Bond Future	11.34	81.0624	11.3433	81.0624	23,712.00
07/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2106	2	2106	2	0.00
07/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2134	2	2134	2	0.00
07/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2163	2	2163	2	0.00
07/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	964	1	964	1	0.00
07/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	951	1	951	1	0.00
07/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	978	1	978	1	0.00
07/06/2023	R213 On 02-November-23			Bond Future	11.44	79.3381	11.4446	79.3381	7,263.00
07/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2317	2	2317	2	750.00
07/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1690	2	1690	2	0.00
07/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	5778	6	5778	6	0.00
07/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1673	2	1673	2	0.00
07/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1395	1	1395	1	750.00
07/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1707	2	1707	2	0.00
07/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3535	4	3535	4	0.00
07/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	3033	3	3033	3	0.00
07/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	3083	3	3083	3	0.00
07/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	759	1	759	1	750.00
07/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	3058	3	3058	3	0.00
07/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2336	3	2336	3	0.00
07/06/2023	R213 On 01-February-24			Bond Future	11.54	81.1982	11.5410	81.1982	0.00
07/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3238	3	3238	3	0.00
07/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3192	3	3192	3	0.00
07/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3215	3	3215	3	0.00
07/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2532	3	2532	3	0.00
07/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2549	3	2549	3	0.00
07/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2515	3	2515	3	0.00

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07/06/2023	R213 On 02-May-24			Bond Future	11.62	79.5866	11.6223	79.5866	0.00
07/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1042	1	1042	1	0.00
07/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1051	1	1051	1	0.00
07/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1061	1	1061	1	0.00
07/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6537	7	6537	7	0.00
07/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6571	7	6571	7	0.00
07/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6605	7	6605	7	0.00
07/06/2023	R213 On 01-August-24			Bond Future	11.73	81.4011	11.7329	81.4011	0.00
07/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1831	2	1831	2	0.00
07/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1806	2	1806	2	0.00
07/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1818	2	1818	2	0.00
07/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	5243	5	5243	5	0.00
07/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	5271	6	5271	6	0.00
07/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	5215	5	5215	5	0.00
07/06/2023	R214 On 03-August-23			Bond Future	12.34	60.8351	12.3355	60.8351	20,176.00
07/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1158	1	1158	1	0.00
07/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1116	1	1116	1	0.00
07/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1137	1	1137	1	0.00
07/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	2021	2	2021	2	0.00
07/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	2048	2	2048	2	0.00
07/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1993	2	1993	2	0.00
07/06/2023	R214 On 02-November-23			Bond Future	12.43	58.9073	12.4336	58.9073	20.00
07/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	799	1	799	1	0.00
07/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	821	1	821	1	0.00
07/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	810	1	810	1	0.00
07/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5627	6	5627	6	0.00
07/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5669	6	5669	6	0.00
07/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5586	6	5586	6	0.00
07/06/2023	R214 On 01-February-24			Bond Future	12.53	60.2885	12.5281	60.2885	0.00
07/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2370	2	2370	2	0.00
07/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2391	2	2391	2	0.00
07/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2411	2	2411	2	0.00
07/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4141	4	4141	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
07/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4169	4	4169	4	0.00
07/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4197	4	4197	4	0.00
07/06/2023	R214 On 02-May-24			Bond Future	12.61	58.4289	12.6107	58.4289	0.00
07/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1486	1	1486	1	0.00
07/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1461	1	1461	1	0.00
07/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1474	1	1474	1	0.00
07/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7045	7	7045	7	0.00
07/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7085	7	7085	7	0.00
07/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7005	7	7005	7	0.00
07/06/2023	R214 On 01-August-24			Bond Future	12.71	59.7602	12.7116	59.7602	0.00
07/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2708	2	2708	2	0.00
07/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2727	3	2727	3	0.00
07/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2746	3	2746	3	0.00
07/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5212	6	5212	6	0.00
07/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5241	6	5241	6	0.00
07/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5269	6	5269	6	0.00
07/06/2023	R248 On 03-August-23			Bond Future	12.42	75.2322	12.4231	75.2322	240,273.00
07/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1081	1	1081	1	0.00
07/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1103	1	1103	1	0.00
07/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4829	4	4829	4	0.00
07/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1595	1	1595	1	1,100.00
07/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	567	0	567	0	1,100.00
07/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1125	1	1125	1	0.00
07/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2961	3	2961	3	0.00
07/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4303	5	4303	5	0.00
07/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2307	3	2307	3	0.00
07/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	611	1	611	1	1,100.00
07/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2998	3	2998	3	0.00
07/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3037	3	3037	3	0.00
07/06/2023	R248 On 02-November-23			Bond Future	12.53	72.4864	12.5252	72.4864	11,069.00
07/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1401	1	1401	1	220.00
07/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	930	1	930	1	0.00
07/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3109	3	3109	3	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6947	7	6947	7	0.00
07/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	905	1	905	1	0.00
07/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	917	1	917	1	0.00
07/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7231	8	7231	8	0.00
07/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1307	1	1307	1	220.00
07/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7337	8	7337	8	0.00
07/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7284	8	7284	8	0.00
07/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5715	6	5715	6	0.00
07/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3252	4	3252	4	0.00
07/06/2023	R248 On 01-February-24			Bond Future	12.62	74.1860	12.6238	74.1860	0.00
07/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2771	3	2771	3	0.00
07/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2722	3	2722	3	0.00
07/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2746	3	2746	3	0.00
07/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5474	6	5474	6	0.00
07/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5510	6	5510	6	0.00
07/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5439	6	5439	6	0.00
07/06/2023	R248 On 02-May-24			Bond Future	12.71	71.5152	12.7102	71.5152	13,000.00
07/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1655	2	1655	2	0.00
07/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1625	1	1625	1	0.00
07/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1640	1	1640	1	0.00
07/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9045	9	9045	9	0.00
07/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9147	10	9147	10	0.00
07/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9096	10	9096	10	0.00
07/06/2023	R248 On 01-August-24			Bond Future	12.82	73.1442	12.8157	73.1442	0.00
07/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3437	3	3437	3	0.00
07/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3389	3	3389	3	0.00
07/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3413	3	3413	3	0.00
07/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6252	7	6252	7	0.00
07/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6286	7	6286	7	0.00
07/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6218	7	6218	7	0.00