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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
09/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	2025 On 03-August-23			Bond Future	171.47	171.2773	171.4689	171.2773	6,305.00
09/06/2023	2025 On 02-November-23			Bond Future	175.35	175.1508	175.3461	175.1508	0.00
09/06/2023	2025 On 01-February-24			Bond Future	177.66	177.4576	177.6572	177.4576	0.00
09/06/2023	2025 On 02-May-24			Bond Future	181.92	181.7192	181.9235	181.7192	0.00
09/06/2023	2025 On 01-August-24			Bond Future	184.26	184.0520	184.2609	184.0520	0.00
09/06/2023	2029 On 03-August-23			Bond Future	124.49	124.5281	124.4894	124.5281	2,275.00
09/06/2023	2029 On 02-November-23			Bond Future	125.97	126.0089	125.9687	126.0089	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
09/06/2023	2029 On 01-February-24			Bond Future	128.93	128.9669	128.9255	128.9669	0.00
09/06/2023	2029 On 02-May-24			Bond Future	130.64	130.6862	130.6430	130.6862	0.00
09/06/2023	2029 On 01-August-24			Bond Future	133.65	133.6978	133.6540	133.6978	0.00
09/06/2023	2030 On 03-August-23			Bond Future	10.87	87.0069	10.8727	87.0069	96,972.00
09/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2695	3	2695	3	0.00
09/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	6919	7	6919	7	0.00
09/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	507	1	507	1	1,012.00
09/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	903	1	903	1	350.00
09/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2634	3	2634	3	0.00
09/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8000	8	8000	8	0.00
09/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2665	3	2665	3	0.00
09/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	689	1	689	1	0.00
09/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	66	0	66	0	350.00
09/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	709	1	709	1	0.00
09/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1839	2	1839	2	0.00
09/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	105	0	105	0	1,012.00
09/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2510	3	2510	3	0.00
09/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	699	1	699	1	0.00
09/06/2023	2030 On 02-November-23			Bond Future	10.96	88.9541	10.9615	88.9541	312.00
09/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5805	6	5805	6	0.00
09/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2601	3	2601	3	500.00
09/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3740	4	3740	4	0.00
09/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1959	2	1959	2	0.00
09/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	687	1	687	1	500.00
09/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1593	2	1593	2	500.00
09/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3365	3	3365	3	0.00
09/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1920	2	1920	2	0.00
09/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1939	2	1939	2	0.00
09/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	847	1	847	1	800.00
09/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1237	1	1237	1	500.00
09/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	475	0	475	0	800.00
09/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6358	6	6358	6	0.00
09/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4561	5	4561	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
09/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2557	3	2557	3	0.00
09/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2578	3	2578	3	0.00
09/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1490	2	1490	2	500.00
09/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	694	1	694	1	500.00
09/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2992	3	2992	3	0.00
09/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	5173	5	5173	5	0.00
09/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2536	3	2536	3	0.00
09/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3595	4	3595	4	0.00
09/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1315	1	1315	1	800.00
09/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1961	2	1961	2	0.00
09/06/2023	2030 On 01-February-24			Bond Future	11.04	87.0158	11.0406	87.0158	0.00
09/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4658	5	4658	5	0.00
09/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5320	5	5320	5	0.00
09/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4363	4	4363	4	0.00
09/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3269	3	3269	3	0.00
09/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3363	3	3363	3	0.00
09/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3387	3	3387	3	0.00
09/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1543	2	1543	2	500.00
09/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1161	1	1161	1	400.00
09/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	742	1	742	1	400.00
09/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	992	1	992	1	500.00
09/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3411	3	3411	3	0.00
09/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4631	5	4631	5	0.00
09/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1254	1	1254	1	200.00
09/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2593	3	2593	3	0.00
09/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1028	1	1028	1	1,360.00
09/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1093	1	1093	1	500.00
09/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5310	5	5310	5	0.00
09/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6777	7	6777	7	0.00
09/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5670	6	5670	6	0.00
09/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5538	6	5538	6	0.00
09/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4806	5	4806	5	0.00
09/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1518	2	1518	2	500.00

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09/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2127	2	2127	2	0.00
09/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1508	2	1508	2	500.00
09/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1275	1	1275	1	400.00
09/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5087	5	5087	5	0.00
09/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4151	4	4151	4	0.00
09/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2753	3	2753	3	700.00
09/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2142	2	2142	2	0.00
09/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2157	2	2157	2	0.00
09/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2218	2	2218	2	1,360.00
09/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1628	2	1628	2	200.00
09/06/2023	2030 On 02-May-24			Bond Future	11.12	89.0873	11.1187	89.0873	0.00
09/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8247	8	8247	8	0.00
09/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2982	3	2982	3	500.00
09/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4904	5	4904	5	0.00
09/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1407	1	1407	1	1,000.00
09/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1076	1	1076	1	0.00
09/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6074	6	6074	6	0.00
09/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2054	2	2054	2	500.00
09/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2396	2	2396	2	1,080.00
09/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1059	1	1059	1	0.00
09/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1068	1	1068	1	0.00
09/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	931	1	931	1	1,000.00
09/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6722	7	6722	7	0.00
09/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6200	6	6200	6	0.00
09/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6232	6	6232	6	0.00
09/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3544	4	3544	4	0.00
09/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3982	4	3982	4	0.00
09/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1426	1	1426	1	1,080.00
09/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2977	3	2977	3	0.00
09/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	6168	6	6168	6	0.00
09/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	5160	5	5160	5	0.00
09/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1841	2	1841	2	1,000.00
09/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	914	1	914	1	500.00

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09/06/2023	2030 On 01-August-24			Bond Future	11.23	87.1131	11.2293	87.1131	0.00
09/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1824	2	1824	2	0.00
09/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1795	2	1795	2	0.00
09/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1810	2	1810	2	0.00
09/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5006	5	5006	5	0.00
09/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5030	5	5030	5	0.00
09/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4982	5	4982	5	0.00
09/06/2023	2032 On 03-August-23			Bond Future	11.45	85.5858	11.4483	85.5858	119,853.00
09/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1557	2	1557	2	0.00
09/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3291	3	3291	3	5,000.00
09/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2477	2	2477	2	0.00
09/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2445	2	2445	2	0.00
09/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1694	2	1694	2	11,000.00
09/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
09/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	47	0	47	0	7,500.00
09/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3433	3	3433	3	3,000.00
09/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2510	2	2510	2	0.00
09/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2943	3	2943	3	5,000.00
09/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1835	2	1835	2	0.00
09/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1352	1	1352	1	7,500.00
09/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	827	1	827	1	0.00
09/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	995	1	995	1	0.00
09/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	676	1	676	1	3,000.00
09/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5766	6	5766	6	0.00
09/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9461	10	9461	10	0.00
09/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1448	1	1448	1	11,000.00
09/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1024	1	1024	1	0.00
09/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1010	1	1010	1	0.00
09/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	716	1	716	1	0.00
09/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1549	2	1549	2	7,500.00
09/06/2023	2032 On 02-November-23			Bond Future	11.55	83.3372	11.5506	83.3372	65,300.00
09/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4657	5	4657	5	0.00
09/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1914	2	1914	2	0.00

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09/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1648	2	1648	2	500.00
09/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1894	2	1894	2	0.00
09/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1934	2	1934	2	0.00
09/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	918	1	918	1	500.00
09/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3570	4	3570	4	0.00
09/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1963	2	1963	2	0.00
09/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3832	4	3832	4	0.00
09/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5558	6	5558	6	0.00
09/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3398	3	3398	3	0.00
09/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3454	3	3454	3	0.00
09/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3426	3	3426	3	0.00
09/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1436	1	1436	1	500.00
09/06/2023	2032 On 01-February-24			Bond Future	11.64	85.2751	11.6429	85.2751	0.00
09/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	5992	6	5992	6	0.00
09/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3753	4	3753	4	0.00
09/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1495	1	1495	1	1,200.00
09/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5620	6	5620	6	0.00
09/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6339	6	6339	6	0.00
09/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3700	4	3700	4	0.00
09/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3726	4	3726	4	0.00
09/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1525	2	1525	2	200.00
09/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2042	2	2042	2	500.00
09/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3492	3	3492	3	0.00
09/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	731	1	731	1	1,200.00
09/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1283	1	1283	1	500.00
09/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8636	9	8636	9	0.00
09/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3005	3	3005	3	200.00
09/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4614	5	4614	5	0.00
09/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2834	3	2834	3	0.00
09/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2852	3	2852	3	0.00
09/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1571	2	1571	2	500.00
09/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5653	6	5653	6	0.00
09/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2815	3	2815	3	0.00

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09/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5586	6	5586	6	0.00
09/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6272	6	6272	6	0.00
09/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1690	2	1690	2	1,200.00
09/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1830	2	1830	2	200.00
09/06/2023	2032 On 02-May-24			Bond Future	11.73	83.1400	11.7315	83.1400	0.00
09/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8109	8	8109	8	0.00
09/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2052	2	2052	2	500.00
09/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2546	3	2546	3	1,550.00
09/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1269	1	1269	1	0.00
09/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1314	1	1314	1	500.00
09/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1258	1	1258	1	0.00
09/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6686	7	6686	7	0.00
09/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7565	8	7565	8	0.00
09/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1672	2	1672	2	1,000.00
09/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1280	1	1280	1	0.00
09/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1070	1	1070	1	1,000.00
09/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1384	1	1384	1	1,550.00
09/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6397	6	6397	6	0.00
09/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7493	8	7493	8	0.00
09/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6727	7	6727	7	0.00
09/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5681	6	5681	6	0.00
09/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1423	1	1423	1	500.00
09/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6802	7	6802	7	0.00
09/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6616	7	6616	7	0.00
09/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6765	7	6765	7	0.00
09/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4270	4	4270	4	0.00
09/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4979	5	4979	5	0.00
09/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1285	1	1285	1	1,550.00
09/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1682	2	1682	2	1,000.00
09/06/2023	2032 On 01-August-24			Bond Future	11.84	85.0346	11.8449	85.0346	0.00
09/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2179	2	2179	2	0.00
09/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2196	2	2196	2	0.00
09/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2213	2	2213	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
09/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5312	5	5312	5	0.00
09/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5340	5	5340	5	0.00
09/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5369	5	5369	5	0.00
09/06/2023	2033 On 03-August-23			Bond Future	117.39	117.1303	117.3898	117.1303	7,227.00
09/06/2023	2033 On 02-November-23			Bond Future	118.62	118.3513	118.6161	118.3513	0.00
09/06/2023	2033 On 01-February-24			Bond Future	121.40	121.1295	121.4003	121.1295	0.00
09/06/2023	2033 On 02-May-24			Bond Future	122.84	122.5651	122.8420	122.5651	0.00
09/06/2023	2033 On 01-August-24			Bond Future	125.67	125.3896	125.6732	125.3896	0.00
09/06/2023	2037 On 03-August-23			Bond Future	12.27	75.6651	12.2715	75.6651	133,342.00
09/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	6	0	6	0	1,800.00
09/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1464	2	1464	2	0.00
09/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	84	0	84	0	1,800.00
09/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1415	1	1415	1	0.00
09/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1440	1	1440	1	0.00
09/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2195	2	2195	2	0.00
09/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2224	2	2224	2	0.00
09/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7285	7	7285	7	0.00
09/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2166	2	2166	2	0.00
09/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11606	12	11606	12	0.00
09/06/2023	2037 On 02-November-23			Bond Future	12.38	77.3586	12.3798	77.3586	0.00
09/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1142	1	1142	1	0.00
09/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1126	1	1126	1	0.00
09/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2026	2	2026	2	750.00
09/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3348	3	3348	3	750.00
09/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8120	8	8120	8	0.00
09/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1158	1	1158	1	0.00
09/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5643	6	5643	6	0.00
09/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	821	1	821	1	750.00
09/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5602	6	5602	6	0.00
09/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2623	3	2623	3	0.00
09/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3937	4	3937	4	0.00
09/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5561	6	5561	6	0.00
09/06/2023	2037 On 01-February-24			Bond Future	12.48	74.9005	12.4833	74.9005	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
09/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8380	8	8380	8	0.00
09/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3250	3	3250	3	0.00
09/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3276	3	3276	3	0.00
09/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2708	3	2708	3	2,500.00
09/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3302	3	3302	3	0.00
09/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5030	5	5030	5	0.00
09/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2788	3	2788	3	2,500.00
09/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1468	1	1468	1	2,500.00
09/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4095	4	4095	4	0.00
09/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4767	5	4767	5	0.00
09/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4121	4	4121	4	0.00
09/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4147	4	4147	4	0.00
09/06/2023	2037 On 02-May-24			Bond Future	12.59	76.6838	12.5853	76.6838	0.00
09/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1558	2	1558	2	0.00
09/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1572	2	1572	2	0.00
09/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1586	2	1586	2	0.00
09/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7752	8	7752	8	0.00
09/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7708	8	7708	8	0.00
09/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7665	8	7665	8	0.00
09/06/2023	2037 On 01-August-24			Bond Future	12.71	74.1756	12.7100	74.1756	0.00
09/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2825	3	2825	3	0.00
09/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2784	3	2784	3	0.00
09/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2804	3	2804	3	0.00
09/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5927	6	5927	6	0.00
09/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5959	6	5959	6	0.00
09/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5895	6	5895	6	0.00
09/06/2023	2038 On 03-August-23			Bond Future	127.55	127.3327	127.5500	127.3327	3,022.00
09/06/2023	2038 On 02-November-23			Bond Future	130.43	130.2124	130.4342	130.2124	1,706.00
09/06/2023	2038 On 01-February-24			Bond Future	131.47	131.2389	131.4657	131.2389	0.00
09/06/2023	2038 On 02-May-24			Bond Future	134.62	134.3908	134.6229	134.3908	0.00
09/06/2023	2038 On 01-August-24			Bond Future	135.64	135.4001	135.6374	135.4001	21.00
09/06/2023	2040 On 03-August-23			Bond Future	12.45	76.3632	12.4466	76.3632	133,347.00
09/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1286	1	1286	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
09/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1309	1	1309	1	0.00
09/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1333	1	1333	1	0.00
09/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2562	3	2562	3	0.00
09/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2596	3	2596	3	0.00
09/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2630	3	2630	3	0.00
09/06/2023	2040 On 02-November-23			Bond Future	12.56	78.0723	12.5556	78.0723	0.00
09/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1370	1	1370	1	128.00
09/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1036	1	1036	1	0.00
09/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3330	3	3330	3	128.00
09/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6952	7	6952	7	0.00
09/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1021	1	1021	1	0.00
09/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1006	1	1006	1	0.00
09/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6708	7	6708	7	0.00
09/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6615	7	6615	7	0.00
09/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1322	1	1322	1	128.00
09/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3086	3	3086	3	0.00
09/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5729	6	5729	6	0.00
09/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6661	7	6661	7	0.00
09/06/2023	2040 On 01-February-24			Bond Future	12.66	75.3805	12.6599	75.3805	28.00
09/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3086	3	3086	3	0.00
09/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3034	3	3034	3	0.00
09/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3060	3	3060	3	0.00
09/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4832	5	4832	5	0.00
09/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4863	5	4863	5	0.00
09/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4801	5	4801	5	0.00
09/06/2023	2040 On 02-May-24			Bond Future	12.76	77.1753	12.7626	77.1753	0.00
09/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1721	2	1721	2	0.00
09/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1692	2	1692	2	0.00
09/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1706	2	1706	2	0.00
09/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8263	8	8263	8	0.00
09/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8356	8	8356	8	0.00
09/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8309	8	8309	8	0.00
09/06/2023	2040 On 01-August-24			Bond Future	12.89	74.4277	12.8870	74.4277	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
09/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3121	3	3121	3	0.00
09/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3143	3	3143	3	0.00
09/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3166	3	3166	3	0.00
09/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6139	6	6139	6	0.00
09/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6172	6	6172	6	0.00
09/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6206	6	6206	6	0.00
09/06/2023	2044 On 03-August-23			Bond Future	12.48	72.9471	12.4836	72.9471	84,728.00
09/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	443	0	443	0	4,553.00
09/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1135	1	1135	1	0.00
09/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1994	2	1994	2	0.00
09/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	800	1	800	1	0.00
09/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1113	1	1113	1	0.00
09/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1092	1	1092	1	0.00
09/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	3011	3	3011	3	0.00
09/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2974	3	2974	3	0.00
09/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3610	4	3610	4	4,754.00
09/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1901	2	1901	2	9,106.00
09/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2937	3	2937	3	0.00
09/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4778	5	4778	5	3,076.00
09/06/2023	2044 On 02-November-23			Bond Future	12.59	74.5798	12.5881	74.5798	0.00
09/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	937	1	937	1	0.00
09/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	951	1	951	1	0.00
09/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	966	1	966	1	0.00
09/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7009	7	7009	7	0.00
09/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7058	7	7058	7	0.00
09/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7108	7	7108	7	0.00
09/06/2023	2044 On 01-February-24			Bond Future	12.69	71.9320	12.6881	71.9320	0.00
09/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2866	3	2866	3	0.00
09/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2891	3	2891	3	0.00
09/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2917	3	2917	3	0.00
09/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5151	5	5151	5	0.00
09/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5183	5	5183	5	0.00
09/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5216	5	5216	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
09/06/2023	2044 On 02-May-24			Bond Future	12.79	73.6447	12.7861	73.6447	0.00
09/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1954	2	1954	2	0.00
09/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1970	2	1970	2	0.00
09/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1986	2	1986	2	0.00
09/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8467	8	8467	8	0.00
09/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8513	8	8513	8	0.00
09/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8560	8	8560	8	0.00
09/06/2023	2044 On 01-August-24			Bond Future	12.90	70.9418	12.9045	70.9418	0.00
09/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3382	3	3382	3	0.00
09/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3336	3	3336	3	0.00
09/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3359	3	3359	3	0.00
09/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6753	7	6753	7	0.00
09/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6788	7	6788	7	0.00
09/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6719	7	6719	7	0.00
09/06/2023	2046 On 03-August-23			Bond Future	113.85	113.7070	113.8541	113.7070	12,882.00
09/06/2023	2046 On 02-November-23			Bond Future	114.33	114.1802	114.3298	114.1802	4,626.00
09/06/2023	2046 On 01-February-24			Bond Future	117.01	116.8608	117.0137	116.8608	0.00
09/06/2023	2046 On 02-May-24			Bond Future	117.66	117.5023	117.6577	117.5023	0.00
09/06/2023	2046 On 01-August-24			Bond Future	120.37	120.2089	120.3683	120.2089	0.00
09/06/2023	2050 On 03-August-23			Bond Future	113.78	109.8211	113.7757	109.8211	10,740.00
09/06/2023	2050 On 02-November-23			Bond Future	116.35	112.3046	116.3483	112.3046	3,364.00
09/06/2023	2050 On 01-February-24			Bond Future	116.82	112.6818	116.8202	112.6818	0.00
09/06/2023	2050 On 02-May-24			Bond Future	119.63	115.3880	119.6256	115.3880	0.00
09/06/2023	2050 On 01-August-24			Bond Future	120.06	115.7207	120.0554	115.7207	0.00
09/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	AL37 On 03-August-23			Index Future	871.57	871.2170	871.5690	871.2170	0.00
09/06/2023	AL37 On 02-November-23			Index Future	891.06	890.7070	891.0640	890.7070	0.00
09/06/2023	AL37 On 01-February-24			Index Future	911.77	911.4080	911.7710	911.4080	0.00
09/06/2023	AL37 On 02-May-24			Index Future	933.46	933.0920	933.4630	933.0920	0.00
09/06/2023	AL37 On 01-August-24			Index Future	954.79	954.4100	954.7920	954.4100	0.00
09/06/2023	AL7T On 03-August-23			Index Future	992.42	992.2540	992.4240	992.2540	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
09/06/2023	AL7T On 02-November-23			Index Future	1014.62	1014.4510	1014.6220	1014.4510	0.00
09/06/2023	AL7T On 01-February-24			Index Future	1038.20	1038.0280	1038.2000	1038.0280	0.00
09/06/2023	AL7T On 02-May-24			Index Future	1062.90	1062.7240	1062.9000	1062.7240	0.00
09/06/2023	AL7T On 01-August-24			Index Future	1087.19	1087.0040	1087.1870	1087.0040	0.00
09/06/2023	ALBI On 03-August-23			Index Future	870.46	870.8050	870.4570	870.8050	106.00
09/06/2023	ALBI On 02-November-23			Index Future	889.93	890.2860	889.9270	890.2860	0.00
09/06/2023	ALBI On 01-February-24			Index Future	910.61	910.9770	910.6080	910.9770	0.00
09/06/2023	ALBI On 02-May-24			Index Future	932.27	932.6500	932.2720	932.6500	0.00
09/06/2023	ALBI On 01-August-24			Index Future	953.57	953.9590	953.5740	953.9590	0.00
09/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C431 On 31-January-31			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
09/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2023	ES33 On 03-August-23			Bond Future	12.82	73.3159	12.8161	73.3159	350.00
09/06/2023	ES33 On 02-November-23			Bond Future	12.96	71.1749	12.9604	71.1749	0.00
09/06/2023	ES33 On 01-February-24			Bond Future	13.10	72.8463	13.1015	72.8463	0.00
09/06/2023	ES33 On 02-May-24			Bond Future	13.24	70.7939	13.2376	70.7939	0.00
09/06/2023	ES33 On 01-August-24			Bond Future	13.40	72.4220	13.3974	72.4220	0.00
09/06/2023	ES42 On 03-August-23			Bond Future	13.18	70.2511	13.1799	70.2511	4,000.00
09/06/2023	ES42 On 02-November-23			Bond Future	13.31	67.5761	13.3147	67.5761	0.00
09/06/2023	ES42 On 01-February-24			Bond Future	13.44	69.1636	13.4399	69.1636	0.00
09/06/2023	ES42 On 02-May-24			Bond Future	13.57	66.5615	13.5659	66.5615	0.00
09/06/2023	ES42 On 01-August-24			Bond Future	13.71	68.0905	13.7091	68.0905	0.00
09/06/2023	GOVI On 03-August-23			GOVI	857.92	858.2510	857.9200	858.2510	836.00
09/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	206900	21	206900	21	0.00
09/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	207100	21	207100	21	0.00
09/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	207000	21	207000	21	0.00
09/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-November-23			GOVI	877.11	877.4510	877.1090	877.4510	0.00
09/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	87010	8	87010	8	0.00
09/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	87110	8	87110	8	0.00
09/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	86910	8	86910	8	0.00
09/06/2023	GOVI On 01-February-24			GOVI	897.49	897.8440	897.4920	897.8440	0.00
09/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	175120	18	175120	18	0.00
09/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	175020	18	175020	18	0.00
09/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	174920	18	174920	18	0.00
09/06/2023	GOVI On 01-February-24	880.00	Put	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
09/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-May-24			GOVI	918.84	919.2050	918.8440	919.2050	0.00
09/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	321260	32	321260	32	0.00
09/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	321360	32	321360	32	0.00
09/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	321460	32	321460	32	0.00
09/06/2023	GOVI On 01-August-24			GOVI	939.84	940.2060	939.8390	940.2060	0.00
09/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
09/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	35510	3	35510	3	0.00
09/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	35410	3	35410	3	0.00
09/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	35310	3	35310	3	0.00
09/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2023	IGOV On 03-August-23			Index Future	329.42	327.1110	329.4190	327.1110	639.00
09/06/2023	IGOV On 02-November-23			Index Future	336.87	334.5080	336.8670	334.5080	16.00
09/06/2023	IGOV On 01-February-24			Index Future	344.77	342.3600	344.7740	342.3600	0.00
09/06/2023	IGOV On 02-May-24			Index Future	353.05	350.5810	353.0520	350.5810	0.00
09/06/2023	IGOV On 01-August-24			Index Future	361.19	358.6640	361.1940	358.6640	0.00
09/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
09/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4700	8.5250	91.4700	0.00
09/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.55	91.4500	8.5500	91.4500	0.00
09/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.81	91.1350	8.8100	91.1350	0.00
09/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.87	91.0600	8.8650	91.0600	0.00
09/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.92	91.0000	8.9200	91.0000	0.00
09/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.97	90.9550	8.9650	90.9550	0.00
09/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.01	90.9150	9.0050	90.9150	0.00
09/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.02	90.9050	9.0200	90.9050	0.00
09/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.89	91.0400	8.8900	91.0400	0.00
09/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.79	91.1500	8.7900	91.1500	0.00
09/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.59	91.3300	8.5900	91.3300	0.00
09/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.54	91.3900	8.5400	91.3900	0.00
09/06/2023	R035 On 03-August-23			Bond Future	12.00	84.6611	11.9965	84.6611	61,015.00
09/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1171	1	1171	1	0.00
09/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1771	2	1771	2	0.00
09/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1743	2	1743	2	0.00
09/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1799	2	1799	2	0.00
09/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3451	3	3451	3	5,000.00
09/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1780	2	1780	2	0.00
09/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1831	2	1831	2	0.00
09/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1805	2	1805	2	0.00
09/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	843	1	843	1	0.00
09/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2493	2	2493	2	4,870.00
09/06/2023	R035 On 02-November-23			Bond Future	12.11	82.0440	12.1086	82.0440	109,778.00
09/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1352	1	1352	1	0.00
09/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1972	2	1972	2	750.00
09/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	429	0	429	0	400.00
09/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3285	3	3285	3	750.00
09/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5280	5	5280	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
09/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8026	8	8026	8	0.00
09/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	890	1	890	1	400.00
09/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1317	1	1317	1	0.00
09/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1334	1	1334	1	0.00
09/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	5036	5	5036	5	0.00
09/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	5074	5	5074	5	0.00
09/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	809	1	809	1	750.00
09/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1546	2	1546	2	400.00
09/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2604	3	2604	3	0.00
09/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	6281	6	6281	6	0.00
09/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8740	9	8740	9	0.00
09/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3924	4	3924	4	0.00
09/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4999	5	4999	5	0.00
09/06/2023	R035 On 01-February-24			Bond Future	12.22	83.9516	12.2162	83.9516	0.00
09/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3614	4	3614	4	0.00
09/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1350	1	1350	1	400.00
09/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3560	4	3560	4	0.00
09/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7652	8	7652	8	0.00
09/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3587	4	3587	4	0.00
09/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	795	1	795	1	400.00
09/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9579	10	9579	10	0.00
09/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3721	4	3721	4	0.00
09/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	7244	7	7244	7	0.00
09/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3746	4	3746	4	0.00
09/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1633	2	1633	2	400.00
09/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3697	4	3697	4	0.00
09/06/2023	R035 On 02-May-24			Bond Future	12.31	81.4327	12.3112	81.4327	0.00
09/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1603	2	1603	2	0.00
09/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1589	2	1589	2	0.00
09/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1576	2	1576	2	0.00
09/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7507	7	7507	7	0.00
09/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7465	7	7465	7	0.00
09/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7423	7	7423	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
09/06/2023	R035 On 01-August-24			Bond Future	12.43	83.2888	12.4264	83.2888	0.00
09/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2688	3	2688	3	0.00
09/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2709	3	2709	3	0.00
09/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2729	3	2729	3	0.00
09/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5919	6	5919	6	0.00
09/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5887	6	5887	6	0.00
09/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5855	6	5855	6	0.00
09/06/2023	R053 On 03-August-23			Bond Future	12.44	97.9865	12.4390	97.9865	0.00
09/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3659	4	3659	4	0.00
09/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3705	4	3705	4	0.00
09/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3750	4	3750	4	0.00
09/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1725	2	1725	2	0.00
09/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1750	2	1750	2	0.00
09/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1775	2	1775	2	0.00
09/06/2023	R053 On 02-November-23			Bond Future	12.54	94.3122	12.5448	94.3122	1,349.00
09/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5431	6	5431	6	0.00
09/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5346	6	5346	6	0.00
09/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5389	6	5389	6	0.00
09/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3435	3	3435	3	0.00
09/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3462	3	3462	3	0.00
09/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3408	3	3408	3	0.00
09/06/2023	R053 On 01-February-24			Bond Future	12.64	96.5056	12.6424	96.5056	0.00
09/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6445	7	6445	7	0.00
09/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6363	7	6363	7	0.00
09/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6404	7	6404	7	0.00
09/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4366	4	4366	4	0.00
09/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4422	4	4422	4	0.00
09/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4394	4	4394	4	0.00
09/06/2023	R053 On 02-May-24			Bond Future	12.74	92.9342	12.7372	92.9342	0.00
09/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7143	7	7143	7	0.00
09/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7182	7	7182	7	0.00
09/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7222	7	7222	7	0.00
09/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5194	5	5194	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
09/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5166	5	5166	5	0.00
09/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5138	5	5138	5	0.00
09/06/2023	R053 On 01-August-24			Bond Future	12.85	95.0507	12.8489	95.0507	0.00
09/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7785	8	7785	8	0.00
09/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7746	8	7746	8	0.00
09/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7707	8	7707	8	0.00
09/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5800	6	5800	6	0.00
09/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5772	6	5772	6	0.00
09/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5745	6	5745	6	0.00
09/06/2023	R186 On 03-August-23			Bond Future	9.53	104.0599	9.5304	104.0599	73,345.00
09/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1254	1	1254	1	0.00
09/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1291	1	1291	1	0.00
09/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1273	1	1273	1	0.00
09/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	672	1	672	1	0.00
09/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	682	1	682	1	0.00
09/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	662	1	662	1	0.00
09/06/2023	R186 On 02-November-23			Bond Future	9.57	106.3878	9.5711	106.3878	14,654.00
09/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2890	3	2890	3	0.00
09/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1150	1	1150	1	0.00
09/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1162	1	1162	1	0.00
09/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	884	1	884	1	1,715.00
09/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1175	1	1175	1	0.00
09/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1636	2	1636	2	0.00
09/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1650	2	1650	2	0.00
09/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1665	2	1665	2	0.00
09/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	641	1	641	1	1,715.00
09/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2023	2	2023	2	0.00
09/06/2023	R186 On 01-February-24			Bond Future	9.58	103.5483	9.5824	103.5483	0.00
09/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1573	2	1573	2	0.00
09/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1559	2	1559	2	0.00
09/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1546	2	1546	2	0.00
09/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1729	2	1729	2	0.00
09/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1752	2	1752	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
09/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1740	2	1740	2	0.00
09/06/2023	R186 On 02-May-24			Bond Future	9.57	106.0130	9.5709	106.0130	0.00
09/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	412	0	412	0	0.00
09/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2014	2	2014	2	2,030.00
09/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	408	0	408	0	0.00
09/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3042	3	3042	3	0.00
09/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	417	0	417	0	0.00
09/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4096	4	4096	4	0.00
09/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1648	2	1648	2	0.00
09/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1153	1	1153	1	2,030.00
09/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4136	4	4136	4	0.00
09/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4116	4	4116	4	0.00
09/06/2023	R186 On 01-August-24			Bond Future	9.61	103.1189	9.6064	103.1189	0.00
09/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	874	1	874	1	0.00
09/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	860	1	860	1	0.00
09/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	867	1	867	1	0.00
09/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2806	3	2806	3	0.00
09/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2835	3	2835	3	0.00
09/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2821	3	2821	3	0.00
09/06/2023	R197 On 03-August-23			Bond Future	336.98	336.3436	336.9795	336.3436	44.00
09/06/2023	R197 On 02-November-23			Bond Future	344.60	343.9495	344.5986	343.9495	0.00
09/06/2023	R202 On 03-August-23			Bond Future	251.49	249.5386	251.4875	249.5386	5,336.00
09/06/2023	R202 On 02-November-23			Bond Future	257.17	255.1815	257.1737	255.1815	0.00
09/06/2023	R202 On 01-February-24			Bond Future	258.22	256.1816	258.2198	256.1816	0.00
09/06/2023	R202 On 02-May-24			Bond Future	264.42	262.3341	264.4207	262.3341	0.00
09/06/2023	R202 On 01-August-24			Bond Future	265.37	263.2362	265.3690	263.2362	0.00
09/06/2023	R209 On 03-August-23			Bond Future	12.04	65.0936	12.0402	65.0936	11,356.00
09/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	65	0	65	0	7,000.00
09/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1355	1	1355	1	0.00
09/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	297	0	297	0	7,000.00
09/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	3	0	3	0	1,800.00
09/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	55	0	55	0	1,800.00
09/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1470	1	1470	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
09/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1311	1	1311	1	0.00
09/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1333	1	1333	1	0.00
09/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1657	2	1657	2	1,750.00
09/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	4116	4	4116	4	0.00
09/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1775	2	1775	2	0.00
09/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10551	11	10551	11	0.00
09/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1824	2	1824	2	0.00
09/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1800	2	1800	2	0.00
09/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6469	6	6469	6	0.00
09/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6725	7	6725	7	0.00
09/06/2023	R209 On 02-November-23			Bond Future	12.14	63.3958	12.1391	63.3958	497.00
09/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1020	1	1020	1	0.00
09/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1006	1	1006	1	0.00
09/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	992	1	992	1	0.00
09/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4850	5	4850	5	0.00
09/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4814	5	4814	5	0.00
09/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4779	5	4779	5	0.00
09/06/2023	R209 On 01-February-24			Bond Future	12.23	64.8700	12.2297	64.8700	0.00
09/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2975	3	2975	3	0.00
09/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2952	3	2952	3	0.00
09/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2998	3	2998	3	0.00
09/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3405	3	3405	3	0.00
09/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3427	3	3427	3	0.00
09/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3450	3	3450	3	0.00
09/06/2023	R209 On 02-May-24			Bond Future	12.32	63.2588	12.3171	63.2588	0.00
09/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1368	1	1368	1	0.00
09/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1356	1	1356	1	0.00
09/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1344	1	1344	1	0.00
09/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6762	7	6762	7	0.00
09/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6724	7	6724	7	0.00
09/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6686	7	6686	7	0.00
09/06/2023	R209 On 01-August-24			Bond Future	12.42	64.7004	12.4226	64.7004	0.00
09/06/2023	R209 On 01-August-24	11.79	Call	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
09/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2355	2	2355	2	0.00
09/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2391	2	2391	2	0.00
09/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5212	5	5212	5	0.00
09/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5241	5	5241	5	0.00
09/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5270	5	5270	5	0.00
09/06/2023	R210 On 03-August-23			Bond Future	228.97	228.7048	228.9679	228.7048	421.00
09/06/2023	R210 On 02-November-23			Bond Future	230.96	230.6961	230.9638	230.6961	0.00
09/06/2023	R210 On 01-February-24			Bond Future	236.39	236.1119	236.3853	236.1119	0.00
09/06/2023	R210 On 02-May-24			Bond Future	238.78	238.5000	238.7783	238.5000	0.00
09/06/2023	R210 On 01-August-24			Bond Future	244.28	243.9953	244.2808	243.9953	0.00
09/06/2023	R213 On 03-August-23			Bond Future	11.24	81.7778	11.2401	81.7778	23,712.00
09/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2435	2	2435	2	0.00
09/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2465	2	2465	2	0.00
09/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2495	2	2495	2	0.00
09/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	853	1	853	1	0.00
09/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	841	1	841	1	0.00
09/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	865	1	865	1	0.00
09/06/2023	R213 On 02-November-23			Bond Future	11.34	80.0493	11.3413	80.0493	9,263.00
09/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2552	3	2552	3	750.00
09/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1871	2	1871	2	0.00
09/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6141	6	6141	6	0.00
09/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1852	2	1852	2	0.00
09/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1891	2	1891	2	0.00
09/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1546	2	1546	2	750.00
09/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3253	3	3253	3	0.00
09/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2784	3	2784	3	0.00
09/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2831	3	2831	3	0.00
09/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	691	1	691	1	750.00
09/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2807	3	2807	3	0.00
09/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2139	2	2139	2	0.00
09/06/2023	R213 On 01-February-24			Bond Future	11.44	81.9103	11.4364	81.9103	0.00
09/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3495	3	3495	3	0.00
09/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3447	3	3447	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
09/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3471	3	3471	3	0.00
09/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2360	2	2360	2	0.00
09/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2377	2	2377	2	0.00
09/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2344	2	2344	2	0.00
09/06/2023	R213 On 02-May-24			Bond Future	11.52	80.2969	11.5172	80.2969	0.00
09/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1135	1	1135	1	0.00
09/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1145	1	1145	1	0.00
09/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1155	1	1155	1	0.00
09/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6213	6	6213	6	0.00
09/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6246	6	6246	6	0.00
09/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6280	6	6280	6	0.00
09/06/2023	R213 On 01-August-24			Bond Future	11.62	82.1280	11.6226	82.1280	0.00
09/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1986	2	1986	2	0.00
09/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1955	2	1955	2	0.00
09/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1970	2	1970	2	0.00
09/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4967	5	4967	5	0.00
09/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4993	5	4993	5	0.00
09/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4942	5	4942	5	0.00
09/06/2023	R214 On 03-August-23			Bond Future	12.31	61.5220	12.3091	61.5220	20,176.00
09/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1270	1	1270	1	0.00
09/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1227	1	1227	1	0.00
09/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1248	1	1248	1	0.00
09/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	2007	2	2007	2	0.00
09/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	2034	2	2034	2	0.00
09/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1981	2	1981	2	0.00
09/06/2023	R214 On 02-November-23			Bond Future	12.41	59.5945	12.4094	59.5945	20.00
09/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	837	1	837	1	0.00
09/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	860	1	860	1	0.00
09/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	849	1	849	1	0.00
09/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5553	5	5553	5	0.00
09/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5595	6	5595	6	0.00
09/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5512	5	5512	5	0.00
09/06/2023	R214 On 01-February-24			Bond Future	12.51	60.9802	12.5055	60.9802	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
09/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2483	3	2483	3	0.00
09/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2504	3	2504	3	0.00
09/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2526	3	2526	3	0.00
09/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4152	4	4152	4	0.00
09/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4179	4	4179	4	0.00
09/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4205	4	4205	4	0.00
09/06/2023	R214 On 02-May-24			Bond Future	12.59	59.1232	12.5903	59.1232	0.00
09/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1515	2	1515	2	0.00
09/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1489	2	1489	2	0.00
09/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1502	2	1502	2	0.00
09/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6981	7	6981	7	0.00
09/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7020	7	7020	7	0.00
09/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6941	7	6941	7	0.00
09/06/2023	R214 On 01-August-24			Bond Future	12.69	60.4708	12.6905	60.4708	0.00
09/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2760	3	2760	3	0.00
09/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2779	3	2779	3	0.00
09/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2799	3	2799	3	0.00
09/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5170	5	5170	5	0.00
09/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5198	5	5198	5	0.00
09/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5227	5	5227	5	0.00
09/06/2023	R248 On 03-August-23			Bond Future	12.41	76.0415	12.4068	76.0415	240,273.00
09/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1140	1	1140	1	0.00
09/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1162	1	1162	1	0.00
09/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1664	2	1664	2	1,100.00
09/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4919	5	4919	5	0.00
09/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	610	1	610	1	1,100.00
09/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1185	1	1185	1	0.00
09/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2926	3	2926	3	0.00
09/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4251	4	4251	4	0.00
09/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	607	1	607	1	1,100.00
09/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2282	2	2282	2	0.00
09/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2964	3	2964	3	0.00
09/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3001	3	3001	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
09/06/2023	R248 On 02-November-23			Bond Future	12.51	73.2952	12.5114	73.2952	11,069.00
09/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1503	2	1503	2	220.00
09/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	971	1	971	1	0.00
09/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3261	3	3261	3	220.00
09/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7095	7	7095	7	0.00
09/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	945	1	945	1	0.00
09/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	958	1	958	1	0.00
09/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7195	7	7195	7	0.00
09/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1377	1	1377	1	220.00
09/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7300	7	7300	7	0.00
09/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7248	7	7248	7	0.00
09/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5740	6	5740	6	0.00
09/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3325	3	3325	3	0.00
09/06/2023	R248 On 01-February-24			Bond Future	12.61	74.9994	12.6120	74.9994	0.00
09/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2829	3	2829	3	0.00
09/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2780	3	2780	3	0.00
09/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2805	3	2805	3	0.00
09/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5467	5	5467	5	0.00
09/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5502	5	5502	5	0.00
09/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5432	5	5432	5	0.00
09/06/2023	R248 On 02-May-24			Bond Future	12.70	72.3311	12.7011	72.3311	13,000.00
09/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1883	2	1883	2	0.00
09/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1852	2	1852	2	0.00
09/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1867	2	1867	2	0.00
09/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9223	9	9223	9	0.00
09/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9324	9	9324	9	0.00
09/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9273	9	9273	9	0.00
09/06/2023	R248 On 01-August-24			Bond Future	12.81	73.9793	12.8062	73.9793	0.00
09/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3817	4	3817	4	0.00
09/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3767	4	3767	4	0.00
09/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3792	4	3792	4	0.00
09/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6579	6	6579	6	0.00
09/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6612	7	6612	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
09/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6546	6	6546	6	0.00