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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	2025 On 03-August-23			Bond Future	169.87	169.9608	169.8688	169.9608	6,305.00
05/07/2023	2025 On 02-November-23			Bond Future	173.65	173.7449	173.6500	173.7449	0.00
05/07/2023	2025 On 01-February-24			Bond Future	175.85	175.9434	175.8460	175.9434	0.00
05/07/2023	2025 On 02-May-24			Bond Future	179.91	180.0122	179.9129	180.0122	0.00
05/07/2023	2025 On 01-August-24			Bond Future	182.20	182.2996	182.1997	182.2996	0.00
05/07/2023	2029 On 03-August-23			Bond Future	123.09	123.0584	123.0922	123.0584	2,375.00
05/07/2023	2029 On 02-November-23			Bond Future	124.50	124.4665	124.5005	124.4665	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
05/07/2023	2029 On 01-February-24			Bond Future	127.36	127.3266	127.3610	127.3266	0.00
05/07/2023	2029 On 02-May-24			Bond Future	128.94	128.9028	128.9385	128.9028	0.00
05/07/2023	2029 On 01-August-24			Bond Future	131.90	131.8595	131.8969	131.8595	0.00
05/07/2023	2030 On 03-August-23			Bond Future	10.53	88.3806	10.5348	88.3806	80,370.00
05/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3565	3	3565	3	0.00
05/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8245	8	8245	8	0.00
05/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	608	1	608	1	1,012.00
05/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1196	1	1196	1	350.00
05/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3491	3	3491	3	0.00
05/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9361	9	9361	9	0.00
05/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3528	3	3528	3	0.00
05/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	133	0	133	0	0.00
05/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	1	0	1	0	350.00
05/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	140	0	140	0	0.00
05/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	706	1	706	1	0.00
05/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	5	0	5	0	1,012.00
05/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1185	1	1185	1	0.00
05/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	137	0	137	0	0.00
05/07/2023	2030 On 02-November-23			Bond Future	10.61	90.3268	10.6136	90.3268	19,966.00
05/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6833	7	6833	7	0.00
05/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3180	3	3180	3	500.00
05/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4521	4	4521	4	0.00
05/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2391	2	2391	2	0.00
05/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	728	1	728	1	500.00
05/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1927	2	1927	2	500.00
05/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4088	4	4088	4	0.00
05/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2342	2	2342	2	0.00
05/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2367	2	2367	2	0.00
05/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	948	1	948	1	800.00
05/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1463	1	1463	1	500.00
05/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	438	0	438	0	800.00
05/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4895	5	4895	5	0.00
05/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3236	3	3236	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
05/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1558	2	1558	2	0.00
05/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1575	2	1575	2	0.00
05/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	787	1	787	1	500.00
05/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	296	0	296	0	500.00
05/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1901	2	1901	2	0.00
05/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3789	4	3789	4	0.00
05/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1542	2	1542	2	0.00
05/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2395	2	2395	2	0.00
05/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	670	1	670	1	800.00
05/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1114	1	1114	1	0.00
05/07/2023	2030 On 01-February-24			Bond Future	10.68	88.3753	10.6849	88.3753	0.00
05/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5502	5	5502	5	0.00
05/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6230	6	6230	6	0.00
05/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5175	5	5175	5	0.00
05/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3932	4	3932	4	0.00
05/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4041	4	4041	4	0.00
05/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4068	4	4068	4	0.00
05/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1832	2	1832	2	500.00
05/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1325	1	1325	1	400.00
05/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	771	1	771	1	400.00
05/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1090	1	1090	1	500.00
05/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4095	4	4095	4	0.00
05/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5472	5	5472	5	0.00
05/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1454	1	1454	1	200.00
05/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3134	3	3134	3	0.00
05/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1139	1	1139	1	1,360.00
05/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1230	1	1230	1	500.00
05/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4033	4	4033	4	0.00
05/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5392	5	5392	5	0.00
05/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4354	4	4354	4	0.00
05/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4236	4	4236	4	0.00
05/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3593	4	3593	4	0.00
05/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	946	1	946	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1398	1	1398	1	0.00
05/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	938	1	938	1	500.00
05/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	771	1	771	1	400.00
05/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3837	4	3837	4	0.00
05/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3026	3	3026	3	0.00
05/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1880	2	1880	2	700.00
05/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1409	1	1409	1	0.00
05/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1420	1	1420	1	0.00
05/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1467	2	1467	2	1,360.00
05/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1026	1	1026	1	200.00
05/07/2023	2030 On 02-May-24			Bond Future	10.76	90.3988	10.7636	90.3988	0.00
05/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9238	9	9238	9	0.00
05/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3584	4	3584	4	500.00
05/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5729	6	5729	6	0.00
05/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1681	2	1681	2	1,000.00
05/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1230	1	1230	1	0.00
05/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6992	7	6992	7	0.00
05/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2488	2	2488	2	500.00
05/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2902	3	2902	3	1,080.00
05/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1206	1	1206	1	0.00
05/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1046	1	1046	1	1,000.00
05/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1218	1	1218	1	0.00
05/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4983	5	4983	5	0.00
05/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5470	6	5470	6	0.00
05/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5012	5	5012	5	0.00
05/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2683	3	2683	3	0.00
05/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3048	3	3048	3	0.00
05/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	977	1	977	1	1,080.00
05/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2211	2	2211	2	0.00
05/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4955	5	4955	5	0.00
05/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4067	4	4067	4	0.00
05/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1300	1	1300	1	1,000.00
05/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	539	1	539	1	500.00

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05/07/2023	2030 On 01-August-24			Bond Future	10.86	88.4456	10.8554	88.4456	0.00
05/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2167	2	2167	2	0.00
05/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2133	2	2133	2	0.00
05/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2150	2	2150	2	0.00
05/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3957	4	3957	4	0.00
05/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3978	4	3978	4	0.00
05/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3936	4	3936	4	0.00
05/07/2023	2032 On 03-August-23			Bond Future	11.19	86.8295	11.1876	86.8295	112,043.00
05/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1829	2	1829	2	0.00
05/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	3983	4	3983	4	5,000.00
05/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2998	3	2998	3	0.00
05/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2959	3	2959	3	0.00
05/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2006	2	2006	2	11,000.00
05/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
05/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	7,500.00
05/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4151	4	4151	4	3,000.00
05/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3038	3	3038	3	0.00
05/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2188	2	2188	2	0.00
05/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3567	4	3567	4	5,000.00
05/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	196	0	196	0	0.00
05/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	451	0	451	0	7,500.00
05/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	269	0	269	0	0.00
05/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	139	0	139	0	3,000.00
05/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4465	5	4465	5	0.00
05/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	8204	8	8204	8	0.00
05/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	506	1	506	1	11,000.00
05/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	283	0	283	0	0.00
05/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	276	0	276	0	0.00
05/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	154	0	154	0	0.00
05/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	566	1	566	1	7,500.00
05/07/2023	2032 On 02-November-23			Bond Future	11.28	84.5786	11.2845	84.5786	75,887.00
05/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3680	4	3680	4	0.00
05/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5292	5	5292	5	0.00

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05/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2129	2	2129	2	0.00
05/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1802	2	1802	2	500.00
05/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2105	2	2105	2	0.00
05/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2253	2	2253	2	0.00
05/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4065	4	4065	4	0.00
05/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2154	2	2154	2	0.00
05/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1077	1	1077	1	500.00
05/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	901	1	901	1	500.00
05/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4289	4	4289	4	0.00
05/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2733	3	2733	3	0.00
05/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2366	2	2366	2	0.00
05/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1205	1	1205	1	0.00
05/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2275	2	2275	2	500.00
05/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3867	4	3867	4	0.00
05/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2412	2	2412	2	0.00
05/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2389	2	2389	2	0.00
05/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	819	1	819	1	500.00
05/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1367	1	1367	1	500.00
05/07/2023	2032 On 01-February-24			Bond Future	11.37	86.5027	11.3738	86.5027	0.00
05/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	6726	7	6726	7	0.00
05/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4281	4	4281	4	0.00
05/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1660	2	1660	2	1,200.00
05/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6325	6	6325	6	0.00
05/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7097	7	7097	7	0.00
05/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	708	1	708	1	1,200.00
05/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4223	4	4223	4	0.00
05/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4252	4	4252	4	0.00
05/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1695	2	1695	2	200.00
05/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2312	2	2312	2	500.00
05/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3991	4	3991	4	0.00
05/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1383	1	1383	1	500.00
05/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2266	2	2266	2	200.00
05/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3646	4	3646	4	0.00

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05/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2121	2	2121	2	0.00
05/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2136	2	2136	2	0.00
05/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	7375	7	7375	7	0.00
05/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1090	1	1090	1	500.00
05/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4578	5	4578	5	0.00
05/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2105	2	2105	2	0.00
05/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4517	5	4517	5	0.00
05/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5134	5	5134	5	0.00
05/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1185	1	1185	1	1,200.00
05/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1296	1	1296	1	200.00
05/07/2023	2032 On 02-May-24			Bond Future	11.47	84.3200	11.4668	84.3200	0.00
05/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	8982	9	8982	9	0.00
05/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2415	2	2415	2	500.00
05/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2988	3	2988	3	1,550.00
05/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1470	1	1470	1	0.00
05/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1530	2	1530	2	500.00
05/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1456	1	1456	1	0.00
05/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7487	7	7487	7	0.00
05/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8413	8	8413	8	0.00
05/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1975	2	1975	2	1,000.00
05/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1485	1	1485	1	0.00
05/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1623	2	1623	2	1,550.00
05/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1230	1	1230	1	1,000.00
05/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6462	7	6462	7	0.00
05/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5444	5	5444	5	0.00
05/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5741	6	5741	6	0.00
05/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4792	5	4792	5	0.00
05/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1079	1	1079	1	500.00
05/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5808	6	5808	6	0.00
05/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5641	6	5641	6	0.00
05/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5775	6	5775	6	0.00
05/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3520	4	3520	4	0.00
05/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4151	4	4151	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
05/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	967	1	967	1	1,550.00
05/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1293	1	1293	1	1,000.00
05/07/2023	2032 On 01-August-24			Bond Future	11.57	86.2337	11.5693	86.2337	0.00
05/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2507	2	2507	2	0.00
05/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2528	3	2528	3	0.00
05/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2548	3	2548	3	0.00
05/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4435	4	4435	4	0.00
05/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4461	5	4461	5	0.00
05/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4486	5	4486	5	0.00
05/07/2023	2033 On 03-August-23			Bond Future	116.55	116.5459	116.5508	116.5459	7,167.00
05/07/2023	2033 On 02-November-23			Bond Future	117.72	117.7161	117.7204	117.7161	0.00
05/07/2023	2033 On 01-February-24			Bond Future	120.43	120.4211	120.4251	120.4211	0.00
05/07/2023	2033 On 02-May-24			Bond Future	121.75	121.7426	121.7472	121.7426	0.00
05/07/2023	2033 On 01-August-24			Bond Future	124.54	124.5350	124.5406	124.5350	0.00
05/07/2023	2037 On 03-August-23			Bond Future	12.15	76.3606	12.1485	76.3606	128,633.00
05/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
05/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1231	1	1231	1	0.00
05/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	12	0	12	0	1,800.00
05/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1176	1	1176	1	0.00
05/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1203	1	1203	1	0.00
05/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1303	1	1303	1	0.00
05/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1329	1	1329	1	0.00
05/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6558	6	6558	6	0.00
05/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1276	1	1276	1	0.00
05/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10944	11	10944	11	0.00
05/07/2023	2037 On 02-November-23			Bond Future	12.26	78.0422	12.2573	78.0422	13,960.00
05/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1043	1	1043	1	0.00
05/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1985	2	1985	2	750.00
05/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1027	1	1027	1	0.00
05/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3405	3	3405	3	750.00
05/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8460	9	8460	9	0.00
05/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1059	1	1059	1	0.00
05/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4901	5	4901	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
05/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4860	5	4860	5	0.00
05/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	518	1	518	1	750.00
05/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2037	2	2037	2	0.00
05/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3254	3	3254	3	0.00
05/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4820	5	4820	5	0.00
05/07/2023	2037 On 01-February-24			Bond Future	12.36	75.5610	12.3635	75.5610	0.00
05/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8669	9	8669	9	0.00
05/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3293	3	3293	3	0.00
05/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3321	3	3321	3	0.00
05/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2717	3	2717	3	2,500.00
05/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5174	5	5174	5	0.00
05/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3348	3	3348	3	0.00
05/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3522	3	3522	3	0.00
05/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4157	4	4157	4	0.00
05/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2314	2	2314	2	2,500.00
05/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1139	1	1139	1	2,500.00
05/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3547	4	3547	4	0.00
05/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3571	4	3571	4	0.00
05/07/2023	2037 On 02-May-24			Bond Future	12.47	77.2909	12.4743	77.2909	0.00
05/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1654	2	1654	2	0.00
05/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1668	2	1668	2	0.00
05/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1683	2	1683	2	0.00
05/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7282	7	7282	7	0.00
05/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7240	7	7240	7	0.00
05/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	7198	7	7198	7	0.00
05/07/2023	2037 On 01-August-24			Bond Future	12.60	74.7893	12.5958	74.7893	0.00
05/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3021	3	3021	3	0.00
05/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	2998	3	2998	3	0.00
05/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	2976	3	2976	3	0.00
05/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5581	6	5581	6	0.00
05/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5551	6	5551	6	0.00
05/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5520	5	5520	5	0.00
05/07/2023	2038 On 03-August-23			Bond Future	126.43	125.9746	126.4269	125.9746	3,059.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2023	2038 On 02-November-23			Bond Future	129.24	128.7794	129.2412	128.7794	1,706.00
05/07/2023	2038 On 01-February-24			Bond Future	130.19	129.7204	130.1926	129.7204	0.00
05/07/2023	2038 On 02-May-24			Bond Future	133.20	132.7201	133.2036	132.7201	0.00
05/07/2023	2038 On 01-August-24			Bond Future	134.19	133.6920	134.1880	133.6920	0.00
05/07/2023	2040 On 03-August-23			Bond Future	12.37	76.8411	12.3691	76.8411	126,700.00
05/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	910	1	910	1	0.00
05/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	934	1	934	1	0.00
05/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	958	1	958	1	0.00
05/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1751	2	1751	2	0.00
05/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1818	2	1818	2	0.00
05/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1784	2	1784	2	0.00
05/07/2023	2040 On 02-November-23			Bond Future	12.48	78.5332	12.4801	78.5332	6,743.00
05/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1147	1	1147	1	128.00
05/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	827	1	827	1	0.00
05/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3147	3	3147	3	128.00
05/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	6956	7	6956	7	0.00
05/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	798	1	798	1	0.00
05/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	813	1	813	1	0.00
05/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5987	6	5987	6	0.00
05/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	6082	6	6082	6	0.00
05/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	908	1	908	1	128.00
05/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2484	2	2484	2	0.00
05/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5088	5	5088	5	0.00
05/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6034	6	6034	6	0.00
05/07/2023	2040 On 01-February-24			Bond Future	12.59	75.8127	12.5887	75.8127	28.00
05/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2991	3	2991	3	0.00
05/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2938	3	2938	3	0.00
05/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2965	3	2965	3	0.00
05/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4348	4	4348	4	0.00
05/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4377	4	4377	4	0.00
05/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4318	4	4318	4	0.00
05/07/2023	2040 On 02-May-24			Bond Future	12.70	77.5485	12.7015	77.5485	0.00
05/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1782	2	1782	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
05/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1752	2	1752	2	0.00
05/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1767	2	1767	2	0.00
05/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7995	8	7995	8	0.00
05/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8087	8	8087	8	0.00
05/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8041	8	8041	8	0.00
05/07/2023	2040 On 01-August-24			Bond Future	12.82	74.8021	12.8247	74.8021	0.00
05/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3382	3	3382	3	0.00
05/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3406	3	3406	3	0.00
05/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3431	3	3431	3	0.00
05/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6074	6	6074	6	0.00
05/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6106	6	6106	6	0.00
05/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6138	6	6138	6	0.00
05/07/2023	2044 On 03-August-23			Bond Future	12.43	73.2753	12.4278	73.2753	84,932.00
05/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	149	0	149	0	4,553.00
05/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1536	2	1536	2	0.00
05/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	678	1	678	1	0.00
05/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	394	0	394	0	0.00
05/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	658	1	658	1	0.00
05/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	639	1	639	1	0.00
05/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2243	2	2243	2	0.00
05/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2203	2	2203	2	0.00
05/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2889	3	2889	3	4,754.00
05/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2164	2	2164	2	0.00
05/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1128	1	1128	1	9,106.00
05/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	4169	4	4169	4	3,076.00
05/07/2023	2044 On 02-November-23			Bond Future	12.53	74.8890	12.5350	74.8890	896.00
05/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	706	1	706	1	0.00
05/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	719	1	719	1	0.00
05/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	732	1	732	1	0.00
05/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6480	6	6480	6	0.00
05/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6530	6	6530	6	0.00
05/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6581	6	6581	6	0.00
05/07/2023	2044 On 01-February-24			Bond Future	12.64	72.2108	12.6397	72.2108	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
05/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2630	3	2630	3	0.00
05/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2655	3	2655	3	0.00
05/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2681	3	2681	3	0.00
05/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4650	5	4650	5	0.00
05/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4682	5	4682	5	0.00
05/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4715	5	4715	5	0.00
05/07/2023	2044 On 02-May-24			Bond Future	12.75	73.8641	12.7481	73.8641	0.00
05/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1788	2	1788	2	0.00
05/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1804	2	1804	2	0.00
05/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1819	2	1819	2	0.00
05/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8095	8	8095	8	0.00
05/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8141	8	8141	8	0.00
05/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	8188	8	8188	8	0.00
05/07/2023	2044 On 01-August-24			Bond Future	12.87	71.1592	12.8662	71.1592	0.00
05/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3312	3	3312	3	0.00
05/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3264	3	3264	3	0.00
05/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3288	3	3288	3	0.00
05/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6478	6	6478	6	0.00
05/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6512	6	6512	6	0.00
05/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6445	6	6445	6	0.00
05/07/2023	2046 On 03-August-23			Bond Future	111.80	111.7985	111.8041	111.7985	12,882.00
05/07/2023	2046 On 02-November-23			Bond Future	112.20	112.1950	112.2002	112.1950	4,626.00
05/07/2023	2046 On 01-February-24			Bond Future	114.78	114.7732	114.7781	114.7732	0.00
05/07/2023	2046 On 02-May-24			Bond Future	115.28	115.2774	115.2830	115.2774	0.00
05/07/2023	2046 On 01-August-24			Bond Future	117.93	117.9208	117.9274	117.9208	0.00
05/07/2023	2050 On 03-August-23			Bond Future	110.54	110.5318	110.5374	110.5318	10,740.00
05/07/2023	2050 On 02-November-23			Bond Future	113.00	112.9927	112.9980	112.9927	3,364.00
05/07/2023	2050 On 01-February-24			Bond Future	113.35	113.3420	113.3473	113.3420	0.00
05/07/2023	2050 On 02-May-24			Bond Future	115.97	115.9631	115.9686	115.9631	0.00
05/07/2023	2050 On 01-August-24			Bond Future	116.32	116.3134	116.3203	116.3134	0.00
05/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	8657 On 21-December-26			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
05/07/2023	AL37 On 03-August-23			Index Future	882.43	881.2690	882.4340	881.2690	0.00
05/07/2023	AL37 On 02-November-23			Index Future	901.86	900.6710	901.8600	900.6710	0.00
05/07/2023	AL37 On 01-February-24			Index Future	922.37	921.1530	922.3680	921.1530	0.00
05/07/2023	AL37 On 02-May-24			Index Future	943.50	942.2520	943.4950	942.2520	0.00
05/07/2023	AL37 On 01-August-24			Index Future	964.95	963.6740	964.9480	963.6740	0.00
05/07/2023	AL7T On 03-August-23			Index Future	1005.66	1005.5220	1005.6580	1005.5220	0.00
05/07/2023	AL7T On 02-November-23			Index Future	1027.80	1027.6590	1027.7960	1027.6590	0.00
05/07/2023	AL7T On 01-February-24			Index Future	1051.17	1051.0290	1051.1680	1051.0290	0.00
05/07/2023	AL7T On 02-May-24			Index Future	1075.25	1075.1030	1075.2450	1075.1030	0.00
05/07/2023	AL7T On 01-August-24			Index Future	1099.69	1099.5460	1099.6930	1099.5460	0.00
05/07/2023	ALBI On 03-August-23			Index Future	878.97	879.2600	878.9690	879.2600	106.00
05/07/2023	ALBI On 02-November-23			Index Future	898.32	898.6170	898.3180	898.6170	0.00
05/07/2023	ALBI On 01-February-24			Index Future	918.75	919.0530	918.7460	919.0530	0.00
05/07/2023	ALBI On 02-May-24			Index Future	939.79	940.1040	939.7900	940.1040	0.00
05/07/2023	ALBI On 01-August-24			Index Future	961.16	961.4770	961.1590	961.4770	0.00
05/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C214 On 28-February-41			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
05/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2023	ES33 On 03-August-23			Bond Future	12.64	74.1213	12.6410	74.1213	350.00
05/07/2023	ES33 On 02-November-23			Bond Future	12.78	71.9730	12.7837	71.9730	0.00
05/07/2023	ES33 On 01-February-24			Bond Future	12.93	73.6272	12.9255	73.6272	0.00
05/07/2023	ES33 On 02-May-24			Bond Future	13.07	71.5289	13.0692	71.5289	0.00
05/07/2023	ES33 On 01-August-24			Bond Future	13.22	73.1675	13.2229	73.1675	0.00
05/07/2023	ES42 On 03-August-23			Bond Future	13.09	70.7466	13.0889	70.7466	4,000.00
05/07/2023	ES42 On 02-November-23			Bond Future	13.22	68.0582	13.2249	68.0582	0.00
05/07/2023	ES42 On 01-February-24			Bond Future	13.35	69.6226	13.3536	69.6226	0.00
05/07/2023	ES42 On 02-May-24			Bond Future	13.49	66.9694	13.4890	66.9694	0.00
05/07/2023	ES42 On 01-August-24			Bond Future	13.63	68.5022	13.6301	68.5022	0.00
05/07/2023	GOVI On 03-August-23			GOVI	866.40	866.6680	866.4020	866.6680	832.00
05/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	291720	29	291720	29	0.00
05/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	291920	29	291920	29	0.00
05/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	291820	29	291820	29	0.00
05/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-November-23			GOVI	885.48	885.7480	885.4750	885.7480	0.00
05/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	3350	0	3350	0	0.00
05/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	3450	0	3450	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
05/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	3250	0	3250	0	0.00
05/07/2023	GOVI On 01-February-24			GOVI	905.61	905.8910	905.6100	905.8910	0.00
05/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	256300	26	256300	26	0.00
05/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	256200	26	256200	26	0.00
05/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	256100	26	256100	26	0.00
05/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-May-24			GOVI	926.35	926.6400	926.3540	926.6400	0.00
05/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	246160	24	246160	24	0.00
05/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	246260	24	246260	24	0.00
05/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	246360	24	246360	24	0.00
05/07/2023	GOVI On 01-August-24			GOVI	947.42	947.7080	947.4170	947.7080	0.00
05/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	40470	4	40470	4	0.00
05/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	40370	4	40370	4	0.00
05/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	40270	4	40270	4	0.00
05/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2023	IGOV On 03-August-23			Index Future	326.51	326.3540	326.5110	326.3540	495.00
05/07/2023	IGOV On 02-November-23			Index Future	333.78	333.6190	333.7780	333.6190	16.00
05/07/2023	IGOV On 01-February-24			Index Future	341.45	341.2850	341.4470	341.2850	0.00
05/07/2023	IGOV On 02-May-24			Index Future	349.34	349.1780	349.3440	349.1780	0.00
05/07/2023	IGOV On 01-August-24			Index Future	357.36	357.1910	357.3620	357.1910	0.00
05/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
05/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
05/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.63	91.3500	8.6300	91.3500	0.00
05/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.65	91.3250	8.6450	91.3250	0.00
05/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.68	91.2900	8.6800	91.2900	0.00
05/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.68	91.2900	8.6800	91.2900	0.00
05/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.71	91.2650	8.7050	91.2650	0.00
05/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.66	91.2900	8.6600	91.2900	0.00
05/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.52	91.4500	8.5200	91.4500	0.00
05/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.42	91.5600	8.4200	91.5600	0.00
05/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.29	91.7050	8.2850	91.7050	0.00
05/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.24	91.7500	8.2400	91.7500	0.00
05/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.31	91.6650	8.3050	91.6650	0.00
05/07/2023	R035 On 03-August-23			Bond Future	11.83	85.5610	11.8257	85.5610	63,447.00
05/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1029	1	1029	1	0.00
05/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1705	2	1705	2	0.00
05/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1739	2	1739	2	0.00
05/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1772	2	1772	2	0.00
05/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	3758	4	3758	4	5,000.00
05/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	841	1	841	1	0.00
05/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	860	1	860	1	0.00
05/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	237	0	237	0	0.00
05/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	880	1	880	1	0.00
05/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1439	1	1439	1	4,870.00
05/07/2023	R035 On 02-November-23			Bond Future	11.94	82.9346	11.9365	82.9346	110,029.00

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05/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1346	1	1346	1	0.00
05/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2039	2	2039	2	750.00
05/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3494	4	3494	4	750.00
05/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	345	0	345	0	400.00
05/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5665	6	5665	6	0.00
05/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8592	9	8592	9	0.00
05/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	829	1	829	1	400.00
05/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1308	1	1308	1	0.00
05/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1327	1	1327	1	0.00
05/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4126	4	4126	4	0.00
05/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4162	4	4162	4	0.00
05/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	471	0	471	0	750.00
05/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1028	1	1028	1	400.00
05/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7753	8	7753	8	0.00
05/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1910	2	1910	2	0.00
05/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	5316	5	5316	5	0.00
05/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3088	3	3088	3	0.00
05/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	4089	4	4089	4	0.00
05/07/2023	R035 On 01-February-24			Bond Future	12.04	84.8212	12.0450	84.8212	0.00
05/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3827	4	3827	4	0.00
05/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1328	1	1328	1	400.00
05/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3768	4	3768	4	0.00
05/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8119	8	8119	8	0.00
05/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	729	1	729	1	400.00
05/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3797	4	3797	4	0.00
05/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3049	3	3049	3	0.00
05/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8630	9	8630	9	0.00
05/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	6339	6	6339	6	0.00
05/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3070	3	3070	3	0.00
05/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1218	1	1218	1	400.00
05/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3027	3	3027	3	0.00
05/07/2023	R035 On 02-May-24			Bond Future	12.15	82.2487	12.1475	82.2487	0.00
05/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1772	2	1772	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
05/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1757	2	1757	2	0.00
05/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1742	2	1742	2	0.00
05/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6843	7	6843	7	0.00
05/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6803	7	6803	7	0.00
05/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6762	7	6762	7	0.00
05/07/2023	R035 On 01-August-24			Bond Future	12.26	84.1156	12.2573	84.1156	0.00
05/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2991	3	2991	3	0.00
05/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3014	3	3014	3	0.00
05/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3036	3	3036	3	0.00
05/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5380	5	5380	5	0.00
05/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5351	5	5351	5	0.00
05/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5321	5	5321	5	0.00
05/07/2023	R053 On 03-August-23			Bond Future	12.44	97.9833	12.4366	97.9833	0.00
05/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	2899	3	2899	3	0.00
05/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	2947	3	2947	3	0.00
05/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	2996	3	2996	3	0.00
05/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	953	1	953	1	0.00
05/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	974	1	974	1	0.00
05/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	997	1	997	1	0.00
05/07/2023	R053 On 02-November-23			Bond Future	12.55	94.2750	12.5469	94.2750	1,349.00
05/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	4917	5	4917	5	0.00
05/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4831	5	4831	5	0.00
05/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	4874	5	4874	5	0.00
05/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2936	3	2936	3	0.00
05/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2962	3	2962	3	0.00
05/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2909	3	2909	3	0.00
05/07/2023	R053 On 01-February-24			Bond Future	12.65	96.4198	12.6513	96.4198	0.00
05/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	5989	6	5989	6	0.00
05/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	5907	6	5907	6	0.00
05/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	5948	6	5948	6	0.00
05/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3974	4	3974	4	0.00
05/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4029	4	4029	4	0.00
05/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4002	4	4002	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
05/07/2023	R053 On 02-May-24			Bond Future	12.76	92.7609	12.7586	92.7609	0.00
05/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	6762	7	6762	7	0.00
05/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	6802	7	6802	7	0.00
05/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	6841	7	6841	7	0.00
05/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4963	5	4963	5	0.00
05/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4935	5	4935	5	0.00
05/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4907	5	4907	5	0.00
05/07/2023	R053 On 01-August-24			Bond Future	12.87	94.8651	12.8722	94.8651	0.00
05/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7431	8	7431	8	0.00
05/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7354	8	7354	8	0.00
05/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7392	8	7392	8	0.00
05/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5581	5	5581	5	0.00
05/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5609	6	5609	6	0.00
05/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5553	5	5553	5	0.00
05/07/2023	R186 On 03-August-23			Bond Future	9.18	104.9473	9.1767	104.9473	57,801.00
05/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1713	2	1713	2	0.00
05/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1764	2	1764	2	0.00
05/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1739	2	1739	2	0.00
05/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	115	0	115	0	0.00
05/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	118	0	118	0	0.00
05/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	111	0	111	0	0.00
05/07/2023	R186 On 02-November-23			Bond Future	9.20	107.2582	9.1978	107.2582	45,038.00
05/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3469	3	3469	3	0.00
05/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1369	1	1369	1	0.00
05/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1353	1	1353	1	0.00
05/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1009	1	1009	1	1,715.00
05/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1385	1	1385	1	0.00
05/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	837	1	837	1	0.00
05/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	859	1	859	1	0.00
05/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	848	1	848	1	0.00
05/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	211	0	211	0	1,715.00
05/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1139	1	1139	1	0.00
05/07/2023	R186 On 01-February-24			Bond Future	9.19	104.3864	9.1924	104.3864	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
05/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1829	2	1829	2	0.00
05/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1812	2	1812	2	0.00
05/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1796	2	1796	2	0.00
05/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1005	1	1005	1	0.00
05/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1022	1	1022	1	0.00
05/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1014	1	1014	1	0.00
05/07/2023	R186 On 02-May-24			Bond Future	9.18	106.7766	9.1788	106.7766	0.00
05/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	375	0	375	0	0.00
05/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2278	2	2278	2	2,030.00
05/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	370	0	370	0	0.00
05/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3436	3	3436	3	0.00
05/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	379	0	379	0	0.00
05/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3150	3	3150	3	0.00
05/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1003	1	1003	1	0.00
05/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	638	1	638	1	2,030.00
05/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3190	3	3190	3	0.00
05/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3170	3	3170	3	0.00
05/07/2023	R186 On 01-August-24			Bond Future	9.17	103.8900	9.1721	103.8900	0.00
05/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1020	1	1020	1	0.00
05/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1000	1	1000	1	0.00
05/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1010	1	1010	1	0.00
05/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2032	2	2032	2	0.00
05/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2055	2	2055	2	0.00
05/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2044	2	2044	2	0.00
05/07/2023	R197 On 03-August-23			Bond Future	335.16	335.1760	335.1639	335.1760	44.00
05/07/2023	R197 On 02-November-23			Bond Future	342.62	342.6384	342.6244	342.6384	0.00
05/07/2023	R202 On 03-August-23			Bond Future	248.63	248.6146	248.6259	248.6146	5,336.00
05/07/2023	R202 On 02-November-23			Bond Future	254.16	254.1499	254.1601	254.1499	0.00
05/07/2023	R202 On 01-February-24			Bond Future	255.03	255.0228	255.0328	255.0228	0.00
05/07/2023	R202 On 02-May-24			Bond Future	260.93	260.9201	260.9310	260.9201	0.00
05/07/2023	R202 On 01-August-24			Bond Future	261.81	261.7984	261.8125	261.7984	0.00
05/07/2023	R209 On 03-August-23			Bond Future	11.88	65.8910	11.8777	65.8910	13,051.00
05/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	10	0	10	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1267	1	1267	1	0.00
05/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	147	0	147	0	7,000.00
05/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
05/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	8	0	8	0	1,800.00
05/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1214	1	1214	1	0.00
05/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1240	1	1240	1	0.00
05/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1403	1	1403	1	0.00
05/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	830	1	830	1	1,750.00
05/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	3206	3	3206	3	0.00
05/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	927	1	927	1	0.00
05/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9787	10	9787	10	0.00
05/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	968	1	968	1	0.00
05/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	947	1	947	1	0.00
05/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5655	6	5655	6	0.00
05/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5918	6	5918	6	0.00
05/07/2023	R209 On 02-November-23			Bond Future	11.98	64.1882	11.9756	64.1882	9,453.00
05/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	989	1	989	1	0.00
05/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	959	1	959	1	0.00
05/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	974	1	974	1	0.00
05/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	4028	4	4028	4	0.00
05/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4063	4	4063	4	0.00
05/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3994	4	3994	4	0.00
05/07/2023	R209 On 01-February-24			Bond Future	12.07	65.6484	12.0673	65.6484	0.00
05/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3124	3	3124	3	0.00
05/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3099	3	3099	3	0.00
05/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3149	3	3149	3	0.00
05/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2817	3	2817	3	0.00
05/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2837	3	2837	3	0.00
05/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2858	3	2858	3	0.00
05/07/2023	R209 On 02-May-24			Bond Future	12.16	63.9975	12.1616	63.9975	0.00
05/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1491	2	1491	2	0.00
05/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1478	2	1478	2	0.00
05/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1464	1	1464	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
05/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6183	6	6183	6	0.00
05/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6146	6	6146	6	0.00
05/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6109	6	6109	6	0.00
05/07/2023	R209 On 01-August-24			Bond Future	12.26	65.4500	12.2626	65.4500	0.00
05/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2594	3	2594	3	0.00
05/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2574	3	2574	3	0.00
05/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2614	3	2614	3	0.00
05/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4726	5	4726	5	0.00
05/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4753	5	4753	5	0.00
05/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4780	5	4780	5	0.00
05/07/2023	R210 On 03-August-23			Bond Future	227.11	227.0143	227.1100	227.0143	421.00
05/07/2023	R210 On 02-November-23			Bond Future	228.99	228.8965	228.9933	228.8965	0.00
05/07/2023	R210 On 01-February-24			Bond Future	234.25	234.1565	234.2547	234.1565	0.00
05/07/2023	R210 On 02-May-24			Bond Future	236.41	236.3121	236.4138	236.3121	0.00
05/07/2023	R210 On 01-August-24			Bond Future	241.84	241.7319	241.8374	241.7319	0.00
05/07/2023	R213 On 03-August-23			Bond Future	10.95	83.0496	10.9453	83.0496	24,410.00
05/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3051	3	3051	3	0.00
05/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3088	3	3088	3	0.00
05/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3125	3	3125	3	0.00
05/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	195	0	195	0	0.00
05/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	190	0	190	0	0.00
05/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	200	0	200	0	0.00
05/07/2023	R213 On 02-November-23			Bond Future	11.04	81.3207	11.0393	81.3207	3,000.00
05/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3031	3	3031	3	750.00
05/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7061	7	7061	7	0.00
05/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2209	2	2209	2	0.00
05/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2185	2	2185	2	0.00
05/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2233	2	2233	2	0.00
05/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1804	2	1804	2	750.00
05/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2231	2	2231	2	0.00
05/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1845	2	1845	2	0.00
05/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1883	2	1883	2	0.00
05/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1864	2	1864	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
05/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	329	0	329	0	750.00
05/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1337	1	1337	1	0.00
05/07/2023	R213 On 01-February-24			Bond Future	11.13	83.1706	11.1294	83.1706	0.00
05/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4061	4	4061	4	0.00
05/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4006	4	4006	4	0.00
05/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4034	4	4034	4	0.00
05/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1654	2	1654	2	0.00
05/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1667	2	1667	2	0.00
05/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1641	2	1641	2	0.00
05/07/2023	R213 On 02-May-24			Bond Future	11.21	81.5142	11.2132	81.5142	0.00
05/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1306	1	1306	1	0.00
05/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1319	1	1319	1	0.00
05/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1332	1	1332	1	0.00
05/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5163	5	5163	5	0.00
05/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5193	5	5193	5	0.00
05/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5224	5	5224	5	0.00
05/07/2023	R213 On 01-August-24			Bond Future	11.31	83.3650	11.3052	83.3650	0.00
05/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2335	2	2335	2	0.00
05/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2299	2	2299	2	0.00
05/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2317	2	2317	2	0.00
05/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4067	4	4067	4	0.00
05/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4089	4	4089	4	0.00
05/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4044	4	4044	4	0.00
05/07/2023	R214 On 03-August-23			Bond Future	12.23	61.9444	12.2280	61.9444	19,364.00
05/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	931	1	931	1	0.00
05/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	886	1	886	1	0.00
05/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	908	1	908	1	0.00
05/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1283	1	1283	1	0.00
05/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1309	1	1309	1	0.00
05/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1257	1	1257	1	0.00
05/07/2023	R214 On 02-November-23			Bond Future	12.33	60.0051	12.3301	60.0051	12.00
05/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	695	1	695	1	0.00
05/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	720	1	720	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
05/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	707	1	707	1	0.00
05/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	5040	5	5040	5	0.00
05/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	5081	5	5081	5	0.00
05/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	5000	5	5000	5	0.00
05/07/2023	R214 On 01-February-24			Bond Future	12.43	61.3700	12.4297	61.3700	0.00
05/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2347	2	2347	2	0.00
05/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2369	2	2369	2	0.00
05/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2391	2	2391	2	0.00
05/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3667	4	3667	4	0.00
05/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3692	4	3692	4	0.00
05/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3719	4	3719	4	0.00
05/07/2023	R214 On 02-May-24			Bond Future	12.52	59.4687	12.5236	59.4687	0.00
05/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1532	2	1532	2	0.00
05/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1505	2	1505	2	0.00
05/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1519	2	1519	2	0.00
05/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6692	7	6692	7	0.00
05/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6731	7	6731	7	0.00
05/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6653	7	6653	7	0.00
05/07/2023	R214 On 01-August-24			Bond Future	12.62	60.8185	12.6226	60.8185	0.00
05/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2938	3	2938	3	0.00
05/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2958	3	2958	3	0.00
05/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2979	3	2979	3	0.00
05/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5043	5	5043	5	0.00
05/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5070	5	5070	5	0.00
05/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5098	5	5098	5	0.00
05/07/2023	R248 On 03-August-23			Bond Future	12.38	76.2389	12.3750	76.2389	97,118.00
05/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	639	1	639	1	0.00
05/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	658	1	658	1	0.00
05/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	4679	5	4679	5	0.00
05/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1127	1	1127	1	1,100.00
05/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	234	0	234	0	1,100.00
05/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	678	1	678	1	0.00
05/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	2237	2	2237	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
05/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3693	4	3693	4	0.00
05/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1562	1	1562	1	0.00
05/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	184	0	184	0	1,100.00
05/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2277	2	2277	2	0.00
05/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2318	2	2318	2	0.00
05/07/2023	R248 On 02-November-23			Bond Future	12.48	73.4707	12.4831	73.4707	169,454.00
05/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1202	1	1202	1	220.00
05/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	715	1	715	1	0.00
05/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2937	3	2937	3	220.00
05/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	6895	7	6895	7	0.00
05/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	692	1	692	1	0.00
05/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	704	1	704	1	0.00
05/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6778	7	6778	7	0.00
05/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	1016	1	1016	1	220.00
05/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	5278	5	5278	5	0.00
05/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2841	3	2841	3	0.00
05/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6887	7	6887	7	0.00
05/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6832	7	6832	7	0.00
05/07/2023	R248 On 01-February-24			Bond Future	12.59	75.1420	12.5892	75.1420	0.00
05/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2617	3	2617	3	0.00
05/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2567	3	2567	3	0.00
05/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2592	3	2592	3	0.00
05/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5127	5	5127	5	0.00
05/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5161	5	5161	5	0.00
05/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5092	5	5092	5	0.00
05/07/2023	R248 On 02-May-24			Bond Future	12.69	72.4115	12.6893	72.4115	13,000.00
05/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1679	2	1679	2	0.00
05/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1649	2	1649	2	0.00
05/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1664	2	1664	2	0.00
05/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8954	9	8954	9	0.00
05/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9055	9	9055	9	0.00
05/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	9004	9	9004	9	0.00
05/07/2023	R248 On 01-August-24			Bond Future	12.80	74.0549	12.7951	74.0549	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
05/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3610	4	3610	4	0.00
05/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3560	4	3560	4	0.00
05/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3584	4	3584	4	0.00
05/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6311	6	6311	6	0.00
05/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6345	6	6345	6	0.00
05/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6278	6	6278	6	0.00