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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/02/2023 TO: 06/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	2025 On 02-February-23			Bond Future	166.19	166.1860	166.1860	166.1860	0.00
06/02/2023	2025 On 04-May-23			Bond Future	169.34	169.3748	169.3399	169.3748	5,237.00
06/02/2023	2025 On 03-August-23			Bond Future	170.97	171.0100	170.9741	171.0100	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2023	2025 On 02-November-23			Bond Future	174.38	174.4123	174.3759	174.4123	0.00
06/02/2023	2025 On 01-February-24			Bond Future	176.05	176.0890	176.0523	176.0890	0.00
06/02/2023	2025 On 02-May-24			Bond Future	179.37	179.4020	179.3653	179.4020	0.00
06/02/2023	2029 On 02-February-23			Bond Future	120.50	120.4953	120.4953	120.4953	0.00
06/02/2023	2029 On 04-May-23			Bond Future	121.62	121.5135	121.6182	121.5135	1,045.00
06/02/2023	2029 On 03-August-23			Bond Future	124.04	123.9352	124.0418	123.9352	728.00
06/02/2023	2029 On 02-November-23			Bond Future	125.18	125.0748	125.1836	125.0748	0.00
06/02/2023	2029 On 01-February-24			Bond Future	127.67	127.5559	127.6671	127.5559	0.00
06/02/2023	2029 On 02-May-24			Bond Future	128.71	128.6003	128.7143	128.6003	0.00
06/02/2023	2030 On 02-February-23			Bond Future	9.48	92.7176	92.7176	92.7176	0.00
06/02/2023	2030 On 04-May-23			Bond Future	9.78	94.0184	93.4929	94.0184	81,752.00
06/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1313	2	1	2	150.00
06/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	9679	10	10	10	0.00
06/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11452	12	11	12	0.00
06/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	11720	12	12	12	0.00
06/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4400	5	4	5	350.00
06/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	8055	9	8	9	0.00
06/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	4015	4	4	4	0.00
06/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	492	1	0	1	388.00
06/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1502	2	2	2	479.00
06/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6976	7	7	7	0.00
06/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3947	4	4	4	0.00
06/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3981	4	4	4	0.00
06/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1753	2	2	2	388.00
06/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	3609	4	4	4	479.00
06/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2322	3	2	3	1,080.00
06/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1342	1	1	1	0.00
06/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	757	1	1	1	0.00
06/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1775	2	2	2	0.00
06/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	646	1	1	1	0.00
06/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	655	1	1	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
06/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	189	0	0	0	150.00
06/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2029	2	2	2	0.00
06/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4032	4	4	4	0.00
06/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2256	2	2	2	0.00
06/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	637	1	1	1	0.00
06/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	115	0	0	0	388.00
06/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	543	0	1	0	0.00
06/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	13	0	0	0	350.00
06/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	15	0	0	0	479.00
06/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	46	0	0	0	1,080.00
06/02/2023	2030 On 03-August-23			Bond Future	9.88	91.8626	91.3266	91.8626	5,629.00
06/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6853	7	7	7	0.00
06/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	11205	12	11	12	0.00
06/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	12280	13	12	13	0.00
06/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6819	7	7	7	0.00
06/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3731	4	4	4	1,012.00
06/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	4489	5	4	5	350.00
06/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6784	7	7	7	0.00
06/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	588	1	1	1	0.00
06/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1154	1	1	1	0.00
06/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	576	1	1	1	0.00
06/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	75	0	0	0	350.00
06/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	120	0	0	0	1,012.00
06/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1463	1	1	1	0.00
06/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	582	1	1	1	0.00
06/02/2023	2030 On 02-November-23			Bond Future	9.98	93.6687	93.1223	93.6687	149.00
06/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	5055	5	5	5	0.00
06/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	5025	5	5	5	0.00
06/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4995	5	5	5	0.00
06/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1535	1	2	1	0.00
06/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1523	1	2	1	0.00
06/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1512	1	2	1	0.00
06/02/2023	2030 On 01-February-24			Bond Future	10.08	91.5001	90.9431	91.5001	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
06/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	6489	7	6	7	0.00
06/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	6519	7	7	7	0.00
06/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	6549	7	7	7	0.00
06/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1388	1	1	1	0.00
06/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1397	1	1	1	0.00
06/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1405	1	1	1	0.00
06/02/2023	2030 On 02-May-24			Bond Future	10.23	93.1956	92.6286	93.1956	0.00
06/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2443	3	2	3	0.00
06/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2406	3	2	3	0.00
06/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2424	3	2	3	0.00
06/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4067	4	4	4	0.00
06/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4089	4	4	4	0.00
06/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4045	4	4	4	0.00
06/02/2023	2032 On 02-February-23			Bond Future	10.18	91.6147	91.6147	91.6147	0.00
06/02/2023	2032 On 04-May-23			Bond Future	10.45	88.8130	88.3005	88.8130	184,975.00
06/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	848	1	1	1	6,500.00
06/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1159	1	1	1	730.00
06/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2636	3	3	3	400.00
06/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3903	4	4	4	0.00
06/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3446	4	3	4	0.00
06/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3481	4	3	4	0.00
06/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1751	2	2	2	500.00
06/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2368	3	2	3	730.00
06/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	773	1	1	1	500.00
06/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	5302	6	5	6	400.00
06/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13892	14	14	14	0.00
06/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	3515	4	4	4	0.00
06/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2853	3	3	3	0.00
06/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	4120	5	4	5	0.00
06/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1027	1	1	1	730.00
06/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1274	1	1	1	0.00
06/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	17	0	0	0	400.00

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06/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4074	4	4	4	0.00
06/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	1969	2	2	2	0.00
06/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2557	2	3	2	0.00
06/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1290	1	1	1	0.00
06/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1306	1	1	1	0.00
06/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1109	1	1	1	13,000.00
06/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1629	1	2	1	500.00
06/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1771	2	2	2	0.00
06/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3407	3	3	3	0.00
06/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	684	1	1	1	0.00
06/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4273	4	4	4	0.00
06/02/2023	2032 On 03-August-23			Bond Future	10.56	90.5620	90.0392	90.5620	2,600.00
06/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	7051	7	7	7	0.00
06/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	7088	8	7	8	0.00
06/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	7124	8	7	8	0.00
06/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	7603	8	8	8	5,000.00
06/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2504	3	3	3	1,500.00
06/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1159	1	1	1	1,500.00
06/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6219	6	6	6	0.00
06/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3824	4	4	4	0.00
06/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1089	1	1	1	0.00
06/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1212	1	1	1	0.00
06/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1222	1	1	1	0.00
06/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1232	1	1	1	0.00
06/02/2023	2032 On 02-November-23			Bond Future	10.67	88.1838	87.6508	88.1838	0.00
06/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	5161	6	5	6	0.00
06/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	5129	5	5	5	0.00
06/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	5192	6	5	6	0.00
06/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2399	2	2	2	0.00
06/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2431	2	2	2	0.00
06/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2415	2	2	2	0.00
06/02/2023	2032 On 01-February-24			Bond Future	10.78	89.9121	89.3688	89.9121	0.00
06/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6976	7	7	7	0.00

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06/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6943	7	7	7	0.00
06/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6911	7	7	7	0.00
06/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2026	2	2	2	0.00
06/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2014	2	2	2	0.00
06/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2002	2	2	2	0.00
06/02/2023	2032 On 02-May-24			Bond Future	10.93	87.4222	86.8692	87.4222	0.00
06/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	3113	3	3	3	0.00
06/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	3091	3	3	3	0.00
06/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	3136	3	3	3	0.00
06/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	4912	5	5	5	0.00
06/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	4964	5	5	5	0.00
06/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	4938	5	5	5	0.00
06/02/2023	2033 On 02-February-23			Bond Future	114.69	114.6908	114.6908	114.6908	0.00
06/02/2023	2033 On 04-May-23			Bond Future	115.46	115.8694	115.4610	115.8694	1,548.00
06/02/2023	2033 On 03-August-23			Bond Future	117.76	118.1785	117.7618	118.1785	6,141.00
06/02/2023	2033 On 02-November-23			Bond Future	118.69	119.1136	118.6888	119.1136	0.00
06/02/2023	2033 On 01-February-24			Bond Future	121.04	121.4765	121.0434	121.4765	0.00
06/02/2023	2033 On 02-May-24			Bond Future	121.87	122.3128	121.8721	122.3128	0.00
06/02/2023	2037 On 02-February-23			Bond Future	11.05	82.2134	82.2134	82.2134	0.00
06/02/2023	2037 On 04-May-23			Bond Future	11.29	83.5008	83.0167	83.5008	59,768.00
06/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1881	2	2	2	400.00
06/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	12795	13	13	13	0.00
06/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2723	3	3	3	0.00
06/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4348	5	4	5	400.00
06/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1678	2	2	2	703.00
06/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2660	3	3	3	0.00
06/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4979	5	5	5	0.00
06/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2692	3	3	3	0.00
06/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2588	2	3	2	0.00
06/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	105	0	0	0	400.00
06/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2615	2	3	2	0.00

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06/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3737	3	4	3	0.00
06/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3452	3	3	3	0.00
06/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1543	1	2	1	0.00
06/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2561	2	3	2	0.00
06/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1284	1	1	1	703.00
06/02/2023	2037 On 03-August-23			Bond Future	11.41	80.8875	80.3937	80.8875	71,091.00
06/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6290	7	6	7	0.00
06/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2629	3	3	3	1,800.00
06/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1206	1	1	1	1,800.00
06/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6216	7	6	7	0.00
06/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6254	7	6	7	0.00
06/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2233	2	2	2	0.00
06/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2250	2	2	2	0.00
06/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8031	8	8	8	0.00
06/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5056	5	5	5	0.00
06/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2216	2	2	2	0.00
06/02/2023	2037 On 02-November-23			Bond Future	11.52	82.4777	81.9743	82.4777	0.00
06/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4528	5	5	5	0.00
06/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4559	5	5	5	0.00
06/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4590	5	5	5	0.00
06/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4381	4	4	4	0.00
06/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4355	4	4	4	0.00
06/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4329	4	4	4	0.00
06/02/2023	2037 On 01-February-24			Bond Future	11.65	79.8391	79.3259	79.8391	0.00
06/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7190	8	7	8	0.00
06/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7224	8	7	8	0.00
06/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7257	8	7	8	0.00
06/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3575	3	4	3	0.00
06/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3594	3	4	3	0.00
06/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3613	3	4	3	0.00
06/02/2023	2037 On 02-May-24			Bond Future	11.79	81.3169	80.7945	81.3169	0.00
06/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4271	5	4	5	0.00
06/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4324	5	4	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
06/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4297	5	4	5	0.00
06/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6272	6	6	6	0.00
06/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6302	6	6	6	0.00
06/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6242	6	6	6	0.00
06/02/2023	2038 On 02-February-23			Bond Future	125.93	125.9315	125.9315	125.9315	0.00
06/02/2023	2038 On 04-May-23			Bond Future	128.36	128.5075	128.3555	128.5075	4,627.00
06/02/2023	2038 On 03-August-23			Bond Future	128.96	129.1107	128.9555	129.1107	0.00
06/02/2023	2038 On 02-November-23			Bond Future	131.52	131.6794	131.5212	131.6794	0.00
06/02/2023	2038 On 01-February-24			Bond Future	132.12	132.2852	132.1242	132.2852	0.00
06/02/2023	2038 On 02-May-24			Bond Future	134.61	134.7726	134.6091	134.7726	0.00
06/02/2023	2040 On 02-February-23			Bond Future	11.21	83.5483	83.5483	83.5483	0.00
06/02/2023	2040 On 04-May-23			Bond Future	11.51	84.6761	83.9307	84.6761	50,549.00
06/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	266	0	0	0	388.00
06/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	884	1	1	1	486.00
06/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1238	2	1	2	388.00
06/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11159	12	11	12	0.00
06/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2739	3	3	3	486.00
06/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4861	5	5	5	0.00
06/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1479	2	1	2	684.00
06/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2516	3	3	3	0.00
06/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2548	3	3	3	0.00
06/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8071	9	8	9	0.00
06/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2579	3	3	3	0.00
06/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3105	3	3	3	0.00
06/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1597	1	2	1	684.00
06/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	688	1	1	1	388.00
06/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	291	0	0	0	486.00
06/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6044	6	6	6	0.00
06/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3137	3	3	3	0.00
06/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3169	3	3	3	0.00
06/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4604	4	5	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
06/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2949	3	3	3	0.00
06/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5100	5	5	5	0.00
06/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9428	9	9	9	0.00
06/02/2023	2040 On 03-August-23			Bond Future	11.63	81.8355	81.0753	81.8355	91,614.00
06/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6193	7	6	7	0.00
06/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6155	7	6	7	0.00
06/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6232	7	6	7	0.00
06/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2671	2	3	2	0.00
06/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2710	2	3	2	0.00
06/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2690	2	3	2	0.00
06/02/2023	2040 On 02-November-23			Bond Future	11.75	83.4443	82.6692	83.4443	84.00
06/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4360	5	4	5	0.00
06/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4299	5	4	5	0.00
06/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4330	5	4	5	0.00
06/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5262	5	5	5	0.00
06/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5324	5	5	5	0.00
06/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5293	5	5	5	0.00
06/02/2023	2040 On 01-February-24			Bond Future	11.87	80.5743	79.7841	80.5743	3.00
06/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7200	8	7	8	0.00
06/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7166	8	7	8	0.00
06/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7132	8	7	8	0.00
06/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4474	4	4	4	0.00
06/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4451	4	4	4	0.00
06/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4429	4	4	4	0.00
06/02/2023	2040 On 02-May-24			Bond Future	12.02	82.0653	81.2607	82.0653	0.00
06/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4571	5	5	5	0.00
06/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4543	5	5	5	0.00
06/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4515	5	5	5	0.00
06/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6943	7	7	7	0.00
06/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7009	7	7	7	0.00
06/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6976	7	7	7	0.00
06/02/2023	2044 On 02-February-23			Bond Future	11.28	79.9793	79.9793	79.9793	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
06/02/2023	2044 On 04-May-23			Bond Future	11.58	80.9989	80.2439	80.9989	56,089.00
06/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2444	3	2	3	0.00
06/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5498	6	5	6	0.00
06/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3520	4	4	4	0.00
06/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4472	5	4	5	0.00
06/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2383	3	2	3	0.00
06/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2413	3	2	3	0.00
06/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3467	3	3	3	0.00
06/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2477	2	2	2	4,115.00
06/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3502	3	4	3	0.00
06/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1900	2	2	2	4,115.00
06/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1448	1	1	1	1,500.00
06/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3433	3	3	3	0.00
06/02/2023	2044 On 03-August-23			Bond Future	11.70	78.2112	77.4412	78.2112	21,473.00
06/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5892	6	6	6	0.00
06/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4398	0	4	0	0.00
06/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5855	6	6	6	0.00
06/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5269	0	5	0	0.00
06/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5818	6	6	6	0.00
06/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3077	3	3	3	0.00
06/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3420	0	3	0	4,200.00
06/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3056	3	3	3	0.00
06/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4074	0	4	0	2,800.00
06/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3034	3	3	3	0.00
06/02/2023	2044 On 02-November-23			Bond Future	11.81	79.7487	78.9636	79.7487	0.00
06/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4192	5	4	5	0.00
06/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4162	5	4	5	0.00
06/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4222	5	4	5	0.00
06/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5713	5	6	5	0.00
06/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5779	5	6	5	0.00
06/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5746	5	6	5	0.00
06/02/2023	2044 On 01-February-24			Bond Future	11.93	76.9314	76.1311	76.9314	0.00
06/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6854	7	7	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
06/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6820	7	7	7	0.00
06/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6887	7	7	7	0.00
06/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4749	4	5	4	0.00
06/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4797	5	5	5	0.00
06/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4773	4	5	4	0.00
06/02/2023	2044 On 02-May-24			Bond Future	12.07	78.3548	77.5399	78.3548	0.00
06/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4705	5	5	5	0.00
06/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4676	5	5	5	0.00
06/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4733	5	5	5	0.00
06/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7141	7	7	7	0.00
06/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7209	7	7	7	0.00
06/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7175	7	7	7	0.00
06/02/2023	2046 On 02-February-23			Bond Future	112.04	112.0428	112.0428	112.0428	0.00
06/02/2023	2046 On 04-May-23			Bond Future	112.34	112.5206	112.3425	112.5206	17,311.00
06/02/2023	2046 On 03-August-23			Bond Future	114.58	114.7631	114.5813	114.7631	0.00
06/02/2023	2046 On 02-November-23			Bond Future	114.78	114.9624	114.7770	114.9624	0.00
06/02/2023	2046 On 01-February-24			Bond Future	117.05	117.2425	117.0536	117.2425	0.00
06/02/2023	2046 On 02-May-24			Bond Future	117.12	117.3166	117.1248	117.3166	0.00
06/02/2023	2050 On 02-February-23			Bond Future	112.27	112.2717	112.2717	112.2717	0.00
06/02/2023	2050 On 04-May-23			Bond Future	115.04	114.8350	115.0405	114.8350	13,256.00
06/02/2023	2050 On 03-August-23			Bond Future	115.15	114.9452	115.1546	114.9452	0.00
06/02/2023	2050 On 02-November-23			Bond Future	117.45	117.2321	117.4458	117.2321	0.00
06/02/2023	2050 On 01-February-24			Bond Future	117.54	117.3231	117.5415	117.3231	0.00
06/02/2023	2050 On 02-May-24			Bond Future	119.75	119.5287	119.7516	119.5287	0.00
06/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	AL37 On 04-May-23			Index Future	887.87	889.7480	887.8730	889.7480	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
06/02/2023	AL37 On 03-August-23			Index Future	905.35	907.2660	905.3480	907.2660	0.00
06/02/2023	AL37 On 02-November-23			Index Future	923.16	925.1090	923.1560	925.1090	0.00
06/02/2023	AL37 On 01-February-24			Index Future	941.27	943.2600	941.2730	943.2600	0.00
06/02/2023	AL37 On 02-May-24			Index Future	958.81	960.8260	958.8120	960.8260	0.00
06/02/2023	AL7T On 04-May-23			Index Future	1024.38	1043.0160	1024.3840	1043.0160	0.00
06/02/2023	AL7T On 03-August-23			Index Future	1044.55	1063.5520	1044.5470	1063.5520	0.00
06/02/2023	AL7T On 02-November-23			Index Future	1065.09	1084.4690	1065.0920	1084.4690	0.00
06/02/2023	AL7T On 01-February-24			Index Future	1086.00	1105.7460	1085.9950	1105.7460	0.00
06/02/2023	AL7T On 02-May-24			Index Future	1106.23	1126.3380	1106.2310	1126.3380	0.00
06/02/2023	ALBI On 04-May-23			Index Future	897.75	903.2440	897.7510	903.2440	106.00
06/02/2023	ALBI On 03-August-23			Index Future	915.42	921.0280	915.4220	921.0280	0.00
06/02/2023	ALBI On 02-November-23			Index Future	933.43	939.1420	933.4270	939.1420	0.00
06/02/2023	ALBI On 01-February-24			Index Future	951.75	957.5680	951.7460	957.5680	0.00
06/02/2023	ALBI On 02-May-24			Index Future	969.48	975.4010	969.4800	975.4010	0.00
06/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C044 On 31-January-44			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
06/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2023	ES33 On 02-February-23			Bond Future	11.71	77.7963	77.7963	77.7963	0.00
06/02/2023	ES33 On 04-May-23			Bond Future	11.98	75.2556	74.9166	75.2556	0.00
06/02/2023	ES33 On 03-August-23			Bond Future	12.13	76.7556	76.4098	76.7556	350.00
06/02/2023	ES33 On 02-November-23			Bond Future	12.29	74.4889	74.1362	74.4889	0.00
06/02/2023	ES33 On 01-February-24			Bond Future	12.46	75.9652	75.6057	75.9652	0.00
06/02/2023	ES33 On 02-May-24			Bond Future	12.66	73.5979	73.2319	73.5979	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
06/02/2023	ES42 On 02-February-23			Bond Future	12.15	75.5247	75.5247	75.5247	0.00
06/02/2023	ES42 On 04-May-23			Bond Future	12.47	72.2856	71.6916	72.2856	0.00
06/02/2023	ES42 On 03-August-23			Bond Future	12.61	73.7267	73.1207	73.7267	4,000.00
06/02/2023	ES42 On 02-November-23			Bond Future	12.76	70.9312	70.3132	70.9312	0.00
06/02/2023	ES42 On 01-February-24			Bond Future	12.91	72.3362	71.7061	72.3362	0.00
06/02/2023	ES42 On 02-May-24			Bond Future	13.09	69.4315	68.7898	69.4315	0.00
06/02/2023	GOVI On 04-May-23			GOVI	885.37	890.8060	885.3720	890.8060	842.00
06/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	324920	38	32	38	0.00
06/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	325020	38	33	38	0.00
06/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	325120	38	33	38	0.00
06/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 03-August-23			GOVI	902.80	908.3450	902.7990	908.3450	0.00
06/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	655690	71	66	71	0.00
06/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	655890	71	66	71	0.00
06/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	655790	71	66	71	0.00
06/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 02-November-23			GOVI	920.56	926.2100	920.5560	926.2100	0.00
06/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	347560	40	35	40	0.00
06/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	347460	40	35	40	0.00
06/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	347360	40	35	40	0.00
06/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 01-February-24			GOVI	938.62	944.3820	938.6220	944.3820	0.00
06/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	586420	64	59	64	0.00
06/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	586320	64	59	64	0.00
06/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	586220	64	59	64	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
06/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 02-May-24			GOVI	956.11	961.9690	956.1120	961.9690	0.00
06/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	51420	11	5	11	0.00
06/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	51320	11	5	11	0.00
06/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	51220	11	5	11	0.00
06/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
06/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
06/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2023	IGOV On 04-May-23			Index Future	325.62	328.2960	325.6170	328.2960	655.00
06/02/2023	IGOV On 03-August-23			Index Future	332.10	334.8380	332.1040	334.8380	0.00
06/02/2023	IGOV On 02-November-23			Index Future	338.71	341.5010	338.7130	341.5010	0.00
06/02/2023	IGOV On 01-February-24			Index Future	345.44	348.2770	345.4360	348.2770	0.00
06/02/2023	IGOV On 02-May-24			Index Future	351.95	354.8370	351.9460	354.8370	0.00
06/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
06/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5400	92.5450	92.5400	0.00
06/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5250	92.5350	92.5250	0.00
06/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.4150	92.3900	92.4150	0.00
06/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.62	92.4050	92.3800	92.4050	0.00
06/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.67	92.3900	92.3350	92.3900	0.00
06/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.65	92.4350	92.3500	92.4350	0.00
06/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.63	92.4350	92.3700	92.4350	75.00
06/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.44	92.6800	92.5650	92.6800	272.00
06/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.39	92.7550	92.6150	92.7550	0.00
06/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.19	92.9850	92.8100	92.9850	0.00
06/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.17	92.9950	92.8300	92.9950	68.00
06/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.15	93.0000	92.8550	93.0000	0.00
06/02/2023	R035 On 02-February-23			Bond Future	10.81	91.0703	91.0703	91.0703	0.00
06/02/2023	R035 On 04-May-23			Bond Future	11.02	88.1486	87.6982	88.1486	156,214.00
06/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	333	0	0	0	388.00
06/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1069	1	1	1	491.00
06/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3227	4	3	4	0.00
06/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5465	6	5	6	0.00
06/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5759	6	6	6	0.00
06/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8362	9	8	9	0.00
06/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11621	12	12	12	0.00
06/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3158	3	3	3	0.00
06/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3193	4	3	4	0.00
06/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1439	2	1	2	388.00
06/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2663	3	3	3	770.00
06/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	3056	3	3	3	491.00
06/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1330	2	1	2	770.00
06/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4131	4	4	4	0.00
06/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2469	2	2	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
06/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3934	4	4	4	0.00
06/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2046	2	2	2	0.00
06/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	451	0	0	0	388.00
06/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	149	0	0	0	491.00
06/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	952	1	1	1	770.00
06/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2093	2	2	2	0.00
06/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2069	2	2	2	0.00
06/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1037	1	1	1	1,035.00
06/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2164	2	2	2	0.00
06/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4673	4	5	4	0.00
06/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7579	7	8	7	0.00
06/02/2023	R035 On 03-August-23			Bond Future	11.13	89.8843	89.4248	89.8843	2,561.00
06/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6657	7	7	7	0.00
06/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6696	7	7	7	0.00
06/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6734	7	7	7	0.00
06/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1904	2	2	2	0.00
06/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1919	2	2	2	0.00
06/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1934	2	2	2	0.00
06/02/2023	R035 On 02-November-23			Bond Future	11.24	87.1488	86.6803	87.1488	123.00
06/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4892	5	5	5	0.00
06/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4829	5	5	5	0.00
06/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4860	5	5	5	0.00
06/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3877	4	4	4	0.00
06/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3901	4	4	4	0.00
06/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3853	4	4	4	0.00
06/02/2023	R035 On 01-February-24			Bond Future	11.37	88.8571	88.3796	88.8571	0.00
06/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7592	8	8	8	0.00
06/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7523	8	8	8	0.00
06/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7557	8	8	8	0.00
06/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3214	3	3	3	0.00
06/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3231	3	3	3	0.00
06/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3197	3	3	3	0.00
06/02/2023	R035 On 02-May-24			Bond Future	11.52	86.0028	85.5168	86.0028	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
06/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4263	5	4	5	0.00
06/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	4210	4	4	4	0.00
06/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	4236	4	4	4	0.00
06/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	5977	6	6	6	0.00
06/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6006	6	6	6	0.00
06/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	5947	6	6	6	0.00
06/02/2023	R186 On 02-February-23			Bond Future	8.00	109.5604	109.5604	109.5604	0.00
06/02/2023	R186 On 04-May-23			Bond Future	8.29	111.2365	110.7692	111.2365	95,557.00
06/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1069	1	1	1	200.00
06/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2072	2	2	2	0.00
06/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	2048	2	2	2	0.00
06/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2097	2	2	2	0.00
06/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	370	0	0	0	0.00
06/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	377	0	0	0	0.00
06/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	363	0	0	0	0.00
06/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	854	1	1	1	200.00
06/02/2023	R186 On 03-August-23			Bond Future	8.32	108.1226	107.6459	108.1226	0.00
06/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4396	5	4	5	0.00
06/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4345	5	4	5	0.00
06/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4371	5	4	5	0.00
06/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	217	0	0	0	0.00
06/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	219	0	0	0	0.00
06/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	214	0	0	0	0.00
06/02/2023	R186 On 02-November-23			Bond Future	8.35	110.2484	109.7625	110.2484	1,253.00
06/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3475	4	3	4	0.00
06/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5807	6	6	6	0.00
06/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3453	4	3	4	0.00
06/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3497	4	3	4	0.00
06/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2969	3	3	3	1,715.00
06/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	616	1	1	1	0.00
06/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	627	1	1	1	0.00
06/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	216	0	0	0	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	767	1	1	1	0.00
06/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	621	1	1	1	0.00
06/02/2023	R186 On 01-February-24			Bond Future	8.39	107.1060	106.6107	107.1060	0.00
06/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3599	4	4	4	0.00
06/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3560	4	4	4	0.00
06/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3579	4	4	4	0.00
06/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	726	1	1	1	0.00
06/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	737	1	1	1	0.00
06/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	731	1	1	1	0.00
06/02/2023	R186 On 02-May-24			Bond Future	8.49	109.0913	108.5871	109.0913	0.00
06/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	1067	1	1	1	0.00
06/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	1078	1	1	1	0.00
06/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	1089	1	1	1	0.00
06/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2229	2	2	2	0.00
06/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2242	2	2	2	0.00
06/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2255	2	2	2	0.00
06/02/2023	R197 On 02-February-23			Bond Future	329.18	329.1776	329.1776	329.1776	0.00
06/02/2023	R197 On 04-May-23			Bond Future	335.49	335.4567	335.4947	335.4567	309.00
06/02/2023	R197 On 03-August-23			Bond Future	333.11	333.0749	333.1133	333.0749	0.00
06/02/2023	R197 On 02-November-23			Bond Future	339.74	339.7013	339.7406	339.7013	0.00
06/02/2023	R202 On 02-February-23			Bond Future	245.92	245.9179	245.9179	245.9179	0.00
06/02/2023	R202 On 04-May-23			Bond Future	250.65	250.6453	250.6504	250.6453	4,903.00
06/02/2023	R202 On 03-August-23			Bond Future	250.83	250.8244	250.8292	250.8244	460.00
06/02/2023	R202 On 02-November-23			Bond Future	255.82	255.8147	255.8197	255.8147	0.00
06/02/2023	R202 On 01-February-24			Bond Future	255.96	255.9502	255.9563	255.9502	0.00
06/02/2023	R202 On 02-May-24			Bond Future	260.77	260.7631	260.7700	260.7631	0.00
06/02/2023	R209 On 02-February-23			Bond Future	10.84	70.4460	70.4460	70.4460	0.00
06/02/2023	R209 On 04-May-23			Bond Future	11.06	68.3666	67.9977	68.3666	19,105.00
06/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	2036	2	2	2	2,500.00
06/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2333	3	2	3	0.00
06/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3534	4	4	4	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7252	8	7	8	0.00
06/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	355	0	0	0	500.00
06/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	962	1	1	1	4,500.00
06/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2278	3	2	3	0.00
06/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2306	3	2	3	0.00
06/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2118	2	2	2	0.00
06/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2142	2	2	2	0.00
06/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3959	4	4	4	0.00
06/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1334	1	1	1	0.00
06/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6167	6	6	6	0.00
06/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	377	0	0	0	8,500.00
06/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2094	2	2	2	0.00
06/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2365	2	2	2	8,250.00
06/02/2023	R209 On 03-August-23			Bond Future	11.16	69.7129	69.3366	69.7129	1,690.00
06/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5636	6	6	6	0.00
06/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2125	2	2	2	1,800.00
06/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5570	6	6	6	0.00
06/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5603	6	6	6	0.00
06/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	940	1	1	1	1,800.00
06/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7226	7	7	7	0.00
06/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1795	2	2	2	0.00
06/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4534	4	5	4	0.00
06/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1823	2	2	2	0.00
06/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1809	2	2	2	0.00
06/02/2023	R209 On 02-November-23			Bond Future	11.27	67.9330	67.5493	67.9330	5,720.00
06/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	4037	4	4	4	0.00
06/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3983	4	4	4	0.00
06/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	4010	4	4	4	0.00
06/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3647	3	4	3	0.00
06/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3669	4	4	4	0.00
06/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3624	3	4	3	0.00
06/02/2023	R209 On 01-February-24			Bond Future	11.38	69.2644	68.8734	69.2644	0.00
06/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6464	7	6	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
06/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6493	7	6	7	0.00
06/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6523	7	7	7	0.00
06/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2908	3	3	3	0.00
06/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2923	3	3	3	0.00
06/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2939	3	3	3	0.00
06/02/2023	R209 On 02-May-24			Bond Future	11.51	67.3996	67.0015	67.3996	0.00
06/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3757	4	4	4	0.00
06/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3710	4	4	4	0.00
06/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3734	4	4	4	0.00
06/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5339	5	5	5	0.00
06/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5365	5	5	5	0.00
06/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5312	5	5	5	0.00
06/02/2023	R210 On 02-February-23			Bond Future	222.96	222.9627	222.9627	222.9627	0.00
06/02/2023	R210 On 04-May-23			Bond Future	224.16	224.1556	224.1551	224.1556	386.00
06/02/2023	R210 On 03-August-23			Bond Future	228.62	228.6229	228.6221	228.6229	300.00
06/02/2023	R210 On 02-November-23			Bond Future	230.01	230.0123	230.0117	230.0123	0.00
06/02/2023	R210 On 01-February-24			Bond Future	234.57	234.5747	234.5744	234.5747	0.00
06/02/2023	R210 On 02-May-24			Bond Future	235.76	235.7578	235.7589	235.7578	0.00
06/02/2023	R213 On 02-February-23			Bond Future	9.95	86.9944	86.9944	86.9944	0.00
06/02/2023	R213 On 04-May-23			Bond Future	10.22	84.8004	84.2889	84.8004	33,756.00
06/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3363	4	3	4	0.00
06/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3396	4	3	4	0.00
06/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3428	4	3	4	0.00
06/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	964	1	1	1	0.00
06/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	977	1	1	1	0.00
06/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	990	1	1	1	0.00
06/02/2023	R213 On 03-August-23			Bond Future	10.31	86.4701	85.9484	86.4701	0.00
06/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	6589	7	7	7	0.00
06/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6623	7	7	7	0.00
06/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6657	7	7	7	0.00
06/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	890	1	1	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
06/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	882	1	1	1	0.00
06/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	898	1	1	1	0.00
06/02/2023	R213 On 02-November-23			Bond Future	10.42	84.6189	84.0869	84.6189	1,911.00
06/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4895	5	5	5	0.00
06/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4924	5	5	5	0.00
06/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4954	5	5	5	0.00
06/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1860	2	2	2	0.00
06/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1873	2	2	2	0.00
06/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1886	2	2	2	0.00
06/02/2023	R213 On 01-February-24			Bond Future	10.54	86.2779	85.7357	86.2779	0.00
06/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6565	7	7	7	0.00
06/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6505	7	7	7	0.00
06/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6535	7	7	7	0.00
06/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1651	2	2	2	0.00
06/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1661	2	2	2	0.00
06/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1641	2	2	2	0.00
06/02/2023	R213 On 02-May-24			Bond Future	10.68	84.3282	83.7762	84.3282	0.00
06/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2694	3	3	3	0.00
06/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2714	3	3	3	0.00
06/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2734	3	3	3	0.00
06/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4365	4	4	4	0.00
06/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4389	4	4	4	0.00
06/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4412	4	4	4	0.00
06/02/2023	R214 On 02-February-23			Bond Future	11.13	67.1757	67.1757	67.1757	0.00
06/02/2023	R214 On 04-May-23			Bond Future	11.41	64.7387	64.1652	64.7387	23,153.00
06/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2292	3	2	3	0.00
06/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2237	3	2	3	0.00
06/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2264	3	2	3	0.00
06/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2458	2	2	2	0.00
06/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2484	2	2	2	0.00
06/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2432	2	2	2	0.00
06/02/2023	R214 On 03-August-23			Bond Future	11.51	66.0134	65.4286	66.0134	2,980.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5468	6	5	6	0.00
06/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5404	6	5	6	0.00
06/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5436	6	5	6	0.00
06/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2197	2	2	2	0.00
06/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2213	2	2	2	0.00
06/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2182	2	2	2	0.00
06/02/2023	R214 On 02-November-23			Bond Future	11.61	64.0135	63.4172	64.0135	0.00
06/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3671	4	4	4	0.00
06/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3723	4	4	4	0.00
06/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3697	4	4	4	0.00
06/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4485	4	4	4	0.00
06/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4512	4	5	4	0.00
06/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4459	4	4	4	0.00
06/02/2023	R214 On 01-February-24			Bond Future	11.73	65.2683	64.6604	65.2683	0.00
06/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5860	6	6	6	0.00
06/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5889	6	6	6	0.00
06/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5918	6	6	6	0.00
06/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3768	4	4	4	0.00
06/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3787	4	4	4	0.00
06/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3807	4	4	4	0.00
06/02/2023	R214 On 02-May-24			Bond Future	11.85	63.1814	62.5625	63.1814	0.00
06/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3955	4	4	4	0.00
06/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3907	4	4	4	0.00
06/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3931	4	4	4	0.00
06/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5873	6	6	6	0.00
06/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5901	6	6	6	0.00
06/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5844	6	6	6	0.00
06/02/2023	R248 On 02-February-23			Bond Future	11.14	83.8192	83.8192	83.8192	0.00
06/02/2023	R248 On 04-May-23			Bond Future	11.45	80.2925	79.5420	80.2925	235,512.00
06/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2587	3	3	3	0.00
06/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2619	3	3	3	0.00
06/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	537	1	1	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1895	2	2	2	1,500.00
06/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2652	3	3	3	0.00
06/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3319	3	3	3	0.00
06/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8050	7	8	7	0.00
06/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3354	3	3	3	0.00
06/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3388	3	3	3	0.00
06/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4270	4	4	4	0.00
06/02/2023	R248 On 03-August-23			Bond Future	11.56	81.8359	81.0705	81.8359	0.00
06/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6412	7	6	7	0.00
06/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6373	7	6	7	0.00
06/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6451	7	6	7	0.00
06/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2994	3	3	3	0.00
06/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	3015	3	3	3	0.00
06/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	3036	3	3	3	0.00
06/02/2023	R248 On 02-November-23			Bond Future	11.66	79.0249	78.2445	79.0249	0.00
06/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4517	5	5	5	0.00
06/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4485	5	4	5	0.00
06/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4453	5	4	5	0.00
06/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5618	5	6	5	0.00
06/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5685	5	6	5	0.00
06/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5651	5	6	5	0.00
06/02/2023	R248 On 01-February-24			Bond Future	11.77	80.6108	79.8153	80.6108	13,000.00
06/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	7032	8	7	8	0.00
06/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6996	8	7	8	0.00
06/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6961	7	7	7	0.00
06/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4689	4	5	4	0.00
06/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4665	4	5	4	0.00
06/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4641	4	5	4	0.00
06/02/2023	R248 On 02-May-24			Bond Future	11.90	77.6485	76.8384	77.6485	0.00
06/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4720	5	5	5	0.00
06/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4690	5	5	5	0.00
06/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4661	5	5	5	0.00
06/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7371	7	7	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
06/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7443	7	7	7	0.00
06/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7406	7	7	7	0.00