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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/09/2023 TO: 06/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	2025 On 02-November-23			Bond Future	172.90		172.9331	172.9006	172.9331	5,228.00
06/09/2023	2025 On 01-February-24			Bond Future	175.01		175.0441	175.0105	175.0441	399.00
06/09/2023	2025 On 02-May-24			Bond Future	178.96		178.9886	178.9554	178.9886	0.00
06/09/2023	2025 On 01-August-24			Bond Future	181.07		181.1047	181.0727	181.1047	0.00
06/09/2023	2025 On 07-November-24			Bond Future	185.24		185.2744	185.2444	185.2744	0.00
06/09/2023	2029 On 02-November-23			Bond Future	125.21		125.2682	125.2126	125.2682	2,068.00
06/09/2023	2029 On 01-February-24			Bond Future	128.04		128.0975	128.0404	128.0975	728.00
06/09/2023	2029 On 02-May-24			Bond Future	129.56		129.6173	129.5597	129.6173	0.00
06/09/2023	2029 On 01-August-24			Bond Future	132.42		132.4811	132.4236	132.4811	0.00
06/09/2023	2029 On 07-November-24			Bond Future	134.07		134.1315	134.0747	134.1315	0.00
06/09/2023	2030 On 02-November-23			Bond Future	10.45		91.1093	91.1203	91.1093	87,826.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2234	2	2	2	0.00
06/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2205	2	2	2	0.00
06/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2263	2	2	2	0.00
06/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	128	0	0	0	800.00
06/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	584	1	1	1	800.00
06/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4742	5	5	5	0.00
06/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1160	1	1	1	500.00
06/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4249	4	4	4	0.00
06/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	362	0	0	0	500.00
06/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3197	3	3	3	500.00
06/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7283	7	7	7	0.00
06/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1709	2	2	2	500.00
06/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	440	0	0	0	0.00
06/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	55	0	0	0	500.00
06/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	992	1	1	1	0.00
06/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1401	1	1	1	0.00
06/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	257	0	0	0	500.00
06/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2732	3	3	3	0.00
06/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	200	0	0	0	800.00
06/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2180	2	2	2	0.00
06/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3894	4	4	4	0.00
06/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	723	1	1	1	0.00
06/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	747	1	1	1	0.00
06/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	735	1	1	1	0.00
06/09/2023	2030 On 01-February-24			Bond Future	10.52	89.1392	89.1502	89.1392	0.00
06/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1293	1	1	1	400.00
06/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6594	7	7	7	0.00
06/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	670	1	1	1	400.00
06/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4153	4	4	4	0.00
06/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1086	1	1	1	1,360.00
06/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4299	4	4	4	0.00
06/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4328	4	4	4	0.00
06/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4270	4	4	4	0.00
06/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1441	1	1	1	200.00
06/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3293	3	3	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
06/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5480	5	5	5	0.00
06/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1032	1	1	1	500.00
06/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1864	2	2	2	500.00
06/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5826	6	6	6	0.00
06/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5794	6	6	6	0.00
06/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1186	1	1	1	500.00
06/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	598	1	1	1	500.00
06/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3319	3	3	3	0.00
06/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	592	1	1	1	500.00
06/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2387	2	2	2	0.00
06/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3625	4	4	4	0.00
06/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	661	1	1	1	200.00
06/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1369	1	1	1	700.00
06/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2909	3	3	3	0.00
06/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	979	1	1	1	0.00
06/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	960	1	1	1	0.00
06/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	969	1	1	1	0.00
06/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1017	1	1	1	1,360.00
06/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3512	4	4	4	0.00
06/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3135	3	3	3	0.00
06/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4621	5	5	5	0.00
06/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	465	0	0	0	400.00
06/09/2023	2030 On 02-May-24			Bond Future	10.60	91.1264	91.1381	91.1264	0.00
06/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1255	1	1	1	0.00
06/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1268	1	1	1	0.00
06/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1241	1	1	1	0.00
06/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2656	3	3	3	500.00
06/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3829	4	4	4	500.00
06/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9659	10	10	10	0.00
06/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3102	3	3	3	1,080.00
06/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7364	7	7	7	0.00
06/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1057	1	1	1	1,000.00
06/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1771	2	2	2	1,000.00
06/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6076	6	6	6	0.00
06/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1014	1	1	1	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
06/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3525	4	4	4	0.00
06/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4848	5	5	5	0.00
06/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	717	1	1	1	1,080.00
06/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2251	2	2	2	0.00
06/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	327	0	0	0	500.00
06/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1824	2	2	2	0.00
06/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2584	3	3	3	0.00
06/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4415	4	4	4	0.00
06/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4360	4	4	4	0.00
06/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4388	4	4	4	0.00
06/09/2023	2030 On 01-August-24			Bond Future	10.70	89.1123	89.1252	89.1123	0.00
06/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2275	2	2	2	0.00
06/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2293	2	2	2	0.00
06/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2257	2	2	2	0.00
06/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3533	4	4	4	0.00
06/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3492	4	3	4	0.00
06/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3512	4	4	4	0.00
06/09/2023	2030 On 07-November-24			Bond Future	10.84	91.1359	91.1507	91.1359	0.00
06/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3011	3	3	3	0.00
06/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2991	3	3	3	0.00
06/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3030	3	3	3	0.00
06/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3311	3	3	3	0.00
06/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3345	3	3	3	0.00
06/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3327	3	3	3	0.00
06/09/2023	2032 On 02-November-23			Bond Future	11.32	84.6606	84.4820	84.6606	173,789.00
06/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1295	1	1	1	0.00
06/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1319	1	1	1	0.00
06/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1271	1	1	1	0.00
06/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	557	1	1	1	10,000.00
06/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	105	0	0	0	7,750.00
06/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	248	0	0	0	500.00
06/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2324	2	2	2	0.00
06/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2913	3	3	3	0.00
06/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1417	2	1	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
06/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	376	0	0	0	500.00
06/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2020	2	2	2	0.00
06/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	805	1	1	1	0.00
06/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3330	3	3	3	0.00
06/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	982	1	1	1	500.00
06/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4663	5	5	5	0.00
06/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	256	0	0	0	500.00
06/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2076	2	2	2	0.00
06/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	353	0	0	0	500.00
06/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3808	4	4	4	0.00
06/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2336	2	2	2	500.00
06/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3849	4	4	4	0.00
06/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1167	1	1	1	500.00
06/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1602	2	2	2	500.00
06/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3329	3	3	3	0.00
06/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	764	1	1	1	500.00
06/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1006	1	1	1	15,500.00
06/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4868	5	5	5	0.00
06/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2820	3	3	3	0.00
06/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1741	2	2	2	0.00
06/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1694	2	2	2	0.00
06/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1718	2	2	2	0.00
06/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	634	1	1	1	0.00
06/09/2023	2032 On 01-February-24			Bond Future	11.42	86.5523	86.3695	86.5523	0.00
06/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	416	0	0	0	1,200.00
06/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1254	1	1	1	1,200.00
06/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6262	6	6	6	0.00
06/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3763	4	4	4	0.00
06/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3734	4	4	4	0.00
06/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3792	4	4	4	0.00
06/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1001	1	1	1	500.00
06/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1865	2	2	2	500.00
06/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6640	7	7	7	0.00
06/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1287	1	1	1	200.00
06/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3503	4	4	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
06/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5854	6	6	6	0.00
06/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1027	1	1	1	200.00
06/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1979	2	2	2	200.00
06/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4310	4	4	4	0.00
06/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	835	1	1	1	500.00
06/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3399	3	3	3	0.00
06/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4953	5	5	5	0.00
06/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1817	2	2	2	0.00
06/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1849	2	2	2	0.00
06/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1833	2	2	2	0.00
06/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	922	1	1	1	1,200.00
06/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4374	4	4	4	0.00
06/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7284	7	7	7	0.00
06/09/2023	2032 On 02-May-24			Bond Future	11.52	84.3198	84.1335	84.3198	0.00
06/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1285	1	1	1	0.00
06/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1271	1	1	1	0.00
06/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1298	1	1	1	0.00
06/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1042	1	1	1	1,000.00
06/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1763	2	2	2	1,000.00
06/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7185	7	7	7	0.00
06/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1340	1	1	1	500.00
06/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2192	2	2	2	500.00
06/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8106	8	8	8	0.00
06/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2749	3	3	3	1,550.00
06/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8655	9	9	9	0.00
06/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1427	1	1	1	1,550.00
06/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	897	1	1	1	1,550.00
06/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3538	3	4	3	0.00
06/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5504	5	6	5	0.00
06/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1029	1	1	1	500.00
06/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4184	4	4	4	0.00
06/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5707	6	6	6	0.00
06/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1246	1	1	1	1,000.00
06/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4837	5	5	5	0.00
06/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6530	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5811	6	6	6	0.00
06/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5880	6	6	6	0.00
06/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5845	6	6	6	0.00
06/09/2023	2032 On 01-August-24			Bond Future	11.64	86.1615	85.9720	86.1615	0.00
06/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2420	3	2	3	0.00
06/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2401	2	2	2	0.00
06/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2440	3	2	3	0.00
06/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4661	5	5	5	0.00
06/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4713	5	5	5	0.00
06/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4687	5	5	5	0.00
06/09/2023	2032 On 07-November-24			Bond Future	11.80	83.9533	83.7610	83.9533	0.00
06/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3110	3	3	3	0.00
06/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3131	3	3	3	0.00
06/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3089	3	3	3	0.00
06/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4532	4	5	4	0.00
06/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4487	4	4	4	0.00
06/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4510	4	5	4	0.00
06/09/2023	2033 On 02-November-23			Bond Future	118.14	118.4035	118.1390	118.4035	2,258.00
06/09/2023	2033 On 01-February-24			Bond Future	120.81	121.0777	120.8070	121.0777	5,737.00
06/09/2023	2033 On 02-May-24			Bond Future	122.07	122.3438	122.0677	122.3438	0.00
06/09/2023	2033 On 01-August-24			Bond Future	124.77	125.0471	124.7662	125.0471	0.00
06/09/2023	2033 On 07-November-24			Bond Future	126.14	126.4278	126.1423	126.4278	0.00
06/09/2023	2037 On 02-November-23			Bond Future	12.39	77.2961	77.2367	77.2961	68,260.00
06/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	321	0	0	0	0.00
06/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	312	0	0	0	0.00
06/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	330	0	0	0	0.00
06/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7404	7	7	7	0.00
06/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2192	2	2	2	731.00
06/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	956	1	1	1	731.00
06/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2941	3	3	3	0.00
06/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	178	0	0	0	731.00
06/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1540	2	2	2	0.00
06/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4807	5	5	5	0.00
06/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4903	5	5	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
06/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4855	5	5	5	0.00
06/09/2023	2037 On 01-February-24			Bond Future	12.51	74.7670	74.7060	74.7670	76,958.00
06/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2406	2	2	2	0.00
06/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2431	2	2	2	0.00
06/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2381	2	2	2	0.00
06/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7647	8	8	8	0.00
06/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4161	4	4	4	0.00
06/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1864	2	2	2	2,500.00
06/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2064	2	2	2	2,500.00
06/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4068	4	4	4	0.00
06/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	881	1	1	1	2,500.00
06/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3423	3	3	3	0.00
06/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3369	3	3	3	0.00
06/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3396	3	3	3	0.00
06/09/2023	2037 On 02-May-24			Bond Future	12.64	76.4335	76.3716	76.4335	0.00
06/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1187	1	1	1	0.00
06/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1201	1	1	1	0.00
06/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1173	1	1	1	0.00
06/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7627	8	8	8	0.00
06/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7542	8	8	8	0.00
06/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7584	8	8	8	0.00
06/09/2023	2037 On 01-August-24			Bond Future	12.78	73.8473	73.7850	73.8473	0.00
06/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2529	3	3	3	0.00
06/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2550	3	3	3	0.00
06/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2509	3	3	3	0.00
06/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6023	6	6	6	0.00
06/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5959	6	6	6	0.00
06/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5991	6	6	6	0.00
06/09/2023	2037 On 07-November-24			Bond Future	12.94	75.5221	75.4595	75.5221	0.00
06/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3644	4	4	4	0.00
06/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3620	4	4	4	0.00
06/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3668	4	4	4	0.00
06/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5402	5	5	5	0.00
06/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5454	5	5	5	0.00
06/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5428	5	5	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
06/09/2023	2038 On 02-November-23			Bond Future	128.42	128.4410	128.4246	128.4410	4,669.00
06/09/2023	2038 On 01-February-24			Bond Future	129.31	129.3229	129.3057	129.3229	0.00
06/09/2023	2038 On 02-May-24			Bond Future	132.22	132.2369	132.2201	132.2369	0.00
06/09/2023	2038 On 01-August-24			Bond Future	133.07	133.0895	133.0739	133.0895	0.00
06/09/2023	2038 On 07-November-24			Bond Future	136.14	136.1520	136.1380	136.1520	0.00
06/09/2023	2040 On 02-November-23			Bond Future	12.66	77.4178	77.4122	77.4178	41,944.00
06/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	159	0	0	0	0.00
06/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	165	0	0	0	0.00
06/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	154	0	0	0	0.00
06/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	117	0	0	0	875.00
06/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	654	1	1	1	875.00
06/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2880	3	3	3	0.00
06/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1722	2	2	2	128.00
06/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5486	6	5	6	0.00
06/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	303	0	0	0	128.00
06/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2058	2	2	2	0.00
06/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5242	5	5	5	0.00
06/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	436	0	0	0	128.00
06/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1226	1	1	1	875.00
06/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3816	4	4	4	0.00
06/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6896	7	7	7	0.00
06/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6436	6	6	6	0.00
06/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6323	6	6	6	0.00
06/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6379	6	6	6	0.00
06/09/2023	2040 On 01-February-24			Bond Future	12.78	74.6410	74.6351	74.6410	95,435.00
06/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1954	2	2	2	0.00
06/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1932	2	2	2	0.00
06/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1977	2	2	2	0.00
06/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4356	4	4	4	0.00
06/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4423	4	4	4	0.00
06/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4389	4	4	4	0.00
06/09/2023	2040 On 02-May-24			Bond Future	12.91	76.3046	76.2990	76.3046	0.00
06/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1118	1	1	1	0.00
06/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1106	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
06/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1130	1	1	1	0.00
06/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8464	8	8	8	0.00
06/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8562	9	9	9	0.00
06/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8513	9	9	9	0.00
06/09/2023	2040 On 01-August-24			Bond Future	13.06	73.4652	73.4603	73.4652	0.00
06/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2626	3	3	3	0.00
06/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2605	3	3	3	0.00
06/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2648	3	3	3	0.00
06/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6502	7	7	7	0.00
06/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6572	7	7	7	0.00
06/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6537	7	7	7	0.00
06/09/2023	2040 On 07-November-24			Bond Future	13.22	75.1306	75.1268	75.1306	0.00
06/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3804	4	4	4	0.00
06/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3829	4	4	4	0.00
06/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3779	4	4	4	0.00
06/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5756	6	6	6	0.00
06/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5700	6	6	6	0.00
06/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5728	6	6	6	0.00
06/09/2023	2044 On 02-November-23			Bond Future	12.75	73.4749	73.5245	73.4749	52,969.00
06/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	112	0	0	0	0.00
06/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	108	0	0	0	0.00
06/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	116	0	0	0	0.00
06/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1928	2	2	2	0.00
06/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2706	3	3	3	0.00
06/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	427	0	0	0	5,860.00
06/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4705	5	5	5	0.00
06/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1366	1	1	1	6,375.00
06/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1925	2	2	2	5,860.00
06/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7046	7	7	7	0.00
06/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7165	7	7	7	0.00
06/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7105	7	7	7	0.00
06/09/2023	2044 On 01-February-24			Bond Future	12.87	70.7352	70.7857	70.7352	31,827.00
06/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1682	2	2	2	0.00
06/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1703	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
06/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1661	2	2	2	0.00
06/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4983	5	5	5	0.00
06/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4910	5	5	5	0.00
06/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4946	5	5	5	0.00
06/09/2023	2044 On 02-May-24			Bond Future	12.99	72.3118	72.3638	72.3118	0.00
06/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1099	1	1	1	0.00
06/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1111	1	1	1	0.00
06/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1087	1	1	1	0.00
06/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8796	9	9	9	0.00
06/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8695	9	9	9	0.00
06/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8745	9	9	9	0.00
06/09/2023	2044 On 01-August-24			Bond Future	13.13	69.5102	69.5642	69.5102	0.00
06/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2498	2	2	2	0.00
06/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2519	3	3	3	0.00
06/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2477	2	2	2	0.00
06/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7125	7	7	7	0.00
06/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7052	7	7	7	0.00
06/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7088	7	7	7	0.00
06/09/2023	2044 On 07-November-24			Bond Future	13.29	71.0857	71.1420	71.0857	0.00
06/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3916	4	4	4	0.00
06/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3891	4	4	4	0.00
06/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3940	4	4	4	0.00
06/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5872	6	6	6	0.00
06/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5929	6	6	6	0.00
06/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5901	6	6	6	0.00
06/09/2023	2046 On 02-November-23			Bond Future	110.79	110.4588	110.7890	110.4588	16,148.00
06/09/2023	2046 On 01-February-24			Bond Future	113.29	112.9536	113.2911	112.9536	0.00
06/09/2023	2046 On 02-May-24			Bond Future	113.70	113.3510	113.6967	113.3510	0.00
06/09/2023	2046 On 01-August-24			Bond Future	116.21	115.8545	116.2093	115.8545	0.00
06/09/2023	2046 On 07-November-24			Bond Future	116.68	116.3200	116.6848	116.3200	0.00
06/09/2023	2050 On 02-November-23			Bond Future	112.61	111.6689	112.6124	111.6689	14,039.00
06/09/2023	2050 On 01-February-24			Bond Future	112.91	111.9410	112.9056	111.9410	0.00
06/09/2023	2050 On 02-May-24			Bond Future	115.45	114.4634	115.4504	114.4634	0.00
06/09/2023	2050 On 01-August-24			Bond Future	115.70	114.6867	115.6967	114.6867	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
06/09/2023	2050 On 07-November-24			Bond Future	118.36		117.3252	118.3603	117.3252	0.00
06/09/2023	8607 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	8608 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	8657 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	AL37 On 02-November-23			Index Future	906.27		906.3230	906.2730	906.3230	0.00
06/09/2023	AL37 On 01-February-24			Index Future	926.52		926.5730	926.5200	926.5730	0.00
06/09/2023	AL37 On 02-May-24			Index Future	947.19		947.2440	947.1930	947.2440	0.00
06/09/2023	AL37 On 01-August-24			Index Future	967.93		967.9780	967.9290	967.9780	0.00
06/09/2023	AL37 On 07-November-24			Index Future	990.03		990.0780	990.0320	990.0780	0.00
06/09/2023	AL7T On 02-November-23			Index Future	1024.49		1026.1900	1024.4940	1026.1900	0.00
06/09/2023	AL7T On 01-February-24			Index Future	1047.38		1049.1170	1047.3820	1049.1170	0.00
06/09/2023	AL7T On 02-May-24			Index Future	1070.75		1072.5230	1070.7510	1072.5230	0.00
06/09/2023	AL7T On 01-August-24			Index Future	1094.19		1095.9990	1094.1930	1095.9990	0.00
06/09/2023	AL7T On 07-November-24			Index Future	1119.18		1121.0220	1119.1790	1121.0220	0.00
06/09/2023	ALBI On 02-November-23			Index Future	894.17		894.7010	894.1680	894.7010	107.00
06/09/2023	ALBI On 01-February-24			Index Future	914.14		914.6900	914.1440	914.6900	0.00
06/09/2023	ALBI On 02-May-24			Index Future	934.54		935.0970	934.5410	935.0970	0.00
06/09/2023	ALBI On 01-August-24			Index Future	955.00		955.5650	955.0000	955.5650	0.00
06/09/2023	ALBI On 07-November-24			Index Future	976.81		977.3810	976.8080	977.3810	0.00
06/09/2023	C002 On 31-March-32			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	C007 On 31-January-37			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	C025 On 31-January-25			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	C030 On 31-January-30			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	C035 On 28-February-35			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	C038 On 31-January-38			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/09/2023	C040 On 06-October-15			Price Contribution	100.00		100.0000	0.0000	100.0000	0.00
06/09/2023	C040 On 31-January-40			Price Contribution	100.00		0.0000	0.0000	0.0000	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
06/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	ES33 On 02-November-23			Bond Future	12.89	71.5107	71.4429	71.5107	0.00
06/09/2023	ES33 On 01-February-24			Bond Future	13.05	73.1258	73.0564	73.1258	0.00
06/09/2023	ES33 On 02-May-24			Bond Future	13.21	70.9739	70.9034	70.9739	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
06/09/2023	ES33 On 01-August-24			Bond Future	13.38	72.5400	72.4687	72.5400	0.00
06/09/2023	ES33 On 07-November-24			Bond Future	13.60	70.4031	70.3312	70.4031	0.00
06/09/2023	ES42 On 02-November-23			Bond Future	13.40	67.1014	67.0755	67.1014	0.00
06/09/2023	ES42 On 01-February-24			Bond Future	13.54	68.6171	68.5905	68.6171	0.00
06/09/2023	ES42 On 02-May-24			Bond Future	13.69	65.9002	65.8736	65.9002	0.00
06/09/2023	ES42 On 01-August-24			Bond Future	13.85	67.3524	67.3259	67.3524	0.00
06/09/2023	ES42 On 07-November-24			Bond Future	14.05	64.6291	64.6032	64.6291	0.00
06/09/2023	GOVI On 02-November-23			GOVI	881.42	881.9510	881.4240	881.9510	820.00
06/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	43760	4	4	4	0.00
06/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	43960	4	4	4	0.00
06/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	43860	4	4	4	0.00
06/09/2023	GOVI On 01-February-24			GOVI	901.12	901.6560	901.1160	901.6560	0.00
06/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	211260	22	21	22	0.00
06/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	211160	22	21	22	0.00
06/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	211360	22	21	22	0.00
06/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-May-24			GOVI	921.22	921.7720	921.2220	921.7720	0.00
06/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	297480	29	30	29	0.00
06/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	297680	29	30	29	0.00
06/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	297580	29	30	29	0.00
06/09/2023	GOVI On 01-August-24			GOVI	941.39	941.9480	941.3900	941.9480	0.00
06/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	19800	1	2	1	0.00
06/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	20000	1	2	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
06/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	19900	1	2	1	0.00
06/09/2023	GOVI On 07-November-24			GOVI	962.89	963.4530	962.8870	963.4530	0.00
06/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	140870	15	14	15	0.00
06/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	141070	15	14	15	0.00
06/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	140970	15	14	15	0.00
06/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2023	IGOV On 02-November-23			Index Future	332.69	332.4000	332.6860	332.4000	475.00
06/09/2023	IGOV On 01-February-24			Index Future	340.20	339.9080	340.1990	339.9080	0.00
06/09/2023	IGOV On 02-May-24			Index Future	347.87	347.5700	347.8690	347.5700	0.00
06/09/2023	IGOV On 01-August-24			Index Future	355.56	355.2540	355.5620	355.2540	0.00
06/09/2023	IGOV On 07-November-24			Index Future	363.76	363.4460	363.7620	363.4460	0.00
06/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.6350	91.6550	91.6350	0.00
06/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	91.6550	91.6650	91.6550	0.00
06/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	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
06/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6250	91.6150	91.6250	0.00
06/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6400	91.6200	91.6400	0.00
06/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6700	91.6400	91.6700	0.00
06/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6800	91.6500	91.6800	0.00
06/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.8500	91.8500	91.8500	0.00
06/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.04	91.9600	91.9600	91.9600	0.00
06/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.91	92.1050	92.0950	92.1050	0.00
06/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.84	92.1400	92.1600	92.1400	0.00
06/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.83	92.1650	92.1750	92.1650	0.00
06/09/2023	R035 On 02-November-23			Bond Future	12.05	82.4135	82.3270	82.4135	181,859.00
06/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	971	1	1	1	6,500.00
06/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	520	1	1	1	0.00
06/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	533	1	1	1	0.00
06/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	507	1	1	1	0.00
06/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	41	0	0	0	400.00
06/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	229	0	0	0	400.00
06/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4587	5	5	5	0.00
06/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1051	1	1	1	731.00
06/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7693	8	8	8	0.00
06/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2367	2	2	2	731.00
06/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2671	3	3	3	0.00
06/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	144	0	0	0	731.00
06/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1355	1	1	1	0.00
06/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	523	1	1	1	400.00
06/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5288	5	5	5	0.00
06/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8020	8	8	8	0.00
06/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3933	4	4	4	0.00
06/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3848	4	4	4	0.00
06/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3890	4	4	4	0.00
06/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2808	3	3	3	0.00
06/09/2023	R035 On 01-February-24			Bond Future	12.16	84.2550	84.1663	84.2550	0.00
06/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	792	1	1	1	400.00
06/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7260	7	7	7	0.00
06/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	336	0	0	0	400.00

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06/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2993	3	3	3	0.00
06/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2965	3	3	3	0.00
06/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3021	3	3	3	0.00
06/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2839	3	3	3	0.00
06/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2886	3	3	3	0.00
06/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2862	3	3	3	0.00
06/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6421	6	6	6	0.00
06/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	976	1	1	1	400.00
06/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8855	9	9	9	0.00
06/09/2023	R035 On 02-May-24			Bond Future	12.28	81.6208	81.5306	81.6208	0.00
06/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1295	1	1	1	0.00
06/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1280	1	1	1	0.00
06/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1310	1	1	1	0.00
06/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6980	7	7	7	0.00
06/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7062	7	7	7	0.00
06/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7021	7	7	7	0.00
06/09/2023	R035 On 01-August-24			Bond Future	12.41	83.4039	83.3128	83.4039	0.00
06/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2639	3	3	3	0.00
06/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2618	3	3	3	0.00
06/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2661	3	3	3	0.00
06/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5711	6	6	6	0.00
06/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5772	6	6	6	0.00
06/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5742	6	6	6	0.00
06/09/2023	R035 On 07-November-24			Bond Future	12.58	80.7846	80.6926	80.7846	0.00
06/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3439	3	3	3	0.00
06/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3463	4	3	4	0.00
06/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3417	3	3	3	0.00
06/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5428	5	5	5	0.00
06/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5374	5	5	5	0.00
06/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5400	5	5	5	0.00
06/09/2023	R053 On 02-November-23			Bond Future	12.58	93.7956	93.7873	93.7956	5,189.00
06/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3600	4	4	4	0.00
06/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3644	4	4	4	0.00
06/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3557	4	4	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
06/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1937	2	2	2	0.00
06/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1885	2	2	2	0.00
06/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1911	2	2	2	0.00
06/09/2023	R053 On 01-February-24			Bond Future	12.69	95.8914	95.8828	95.8914	0.00
06/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5137	5	5	5	0.00
06/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5095	5	5	5	0.00
06/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5178	5	5	5	0.00
06/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3455	3	3	3	0.00
06/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3509	4	4	4	0.00
06/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3482	3	3	3	0.00
06/09/2023	R053 On 02-May-24			Bond Future	12.81	92.1642	92.1559	92.1642	0.00
06/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6155	6	6	6	0.00
06/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6195	6	6	6	0.00
06/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6115	6	6	6	0.00
06/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4671	5	5	5	0.00
06/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4615	5	5	5	0.00
06/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4643	5	5	5	0.00
06/09/2023	R053 On 01-August-24			Bond Future	12.94	94.1761	94.1687	94.1761	0.00
06/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6736	7	7	7	0.00
06/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6774	7	7	7	0.00
06/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6698	7	7	7	0.00
06/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5393	5	5	5	0.00
06/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5337	5	5	5	0.00
06/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5365	5	5	5	0.00
06/09/2023	R053 On 07-November-24			Bond Future	13.09	90.4432	90.4372	90.4432	0.00
06/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5545	6	6	6	0.00
06/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5511	6	6	6	0.00
06/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5578	6	6	6	0.00
06/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7504	8	8	8	0.00
06/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7576	8	8	8	0.00
06/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7540	8	8	8	0.00
06/09/2023	R186 On 02-November-23			Bond Future	9.09	107.7445	107.7323	107.7445	113,507.00
06/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1218	1	1	1	0.00
06/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1199	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
06/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1238	1	1	1	0.00
06/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	794	1	1	1	1,715.00
06/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3603	4	4	4	0.00
06/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	43	0	0	0	1,715.00
06/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	622	1	1	1	0.00
06/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	387	0	0	0	0.00
06/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	403	0	0	0	0.00
06/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	395	0	0	0	0.00
06/09/2023	R186 On 01-February-24			Bond Future	9.09	104.8415	104.8287	104.8415	0.00
06/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1759	2	2	2	0.00
06/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1777	2	2	2	0.00
06/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1742	2	2	2	0.00
06/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	701	1	1	1	0.00
06/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	686	1	1	1	0.00
06/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	694	1	1	1	0.00
06/09/2023	R186 On 02-May-24			Bond Future	9.09	107.1790	107.1665	107.1790	0.00
06/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	279	0	0	0	0.00
06/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	284	0	0	0	0.00
06/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	274	0	0	0	0.00
06/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3468	3	3	3	0.00
06/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2270	2	2	2	2,030.00
06/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	460	0	0	0	2,030.00
06/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	785	1	1	1	0.00
06/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2882	3	3	3	0.00
06/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2844	3	3	3	0.00
06/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2863	3	3	3	0.00
06/09/2023	R186 On 01-August-24			Bond Future	9.11	104.2118	104.2003	104.2118	0.00
06/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	883	1	1	1	0.00
06/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	894	1	1	1	0.00
06/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	873	1	1	1	0.00
06/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1802	2	2	2	0.00
06/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1780	2	2	2	0.00
06/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1791	2	2	2	0.00
06/09/2023	R186 On 07-November-24			Bond Future	9.19	106.5792	106.5691	106.5792	0.00
06/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1342	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
06/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1353	1	1	1	0.00
06/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1331	1	1	1	0.00
06/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1446	1	1	1	0.00
06/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1429	1	1	1	0.00
06/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1437	1	1	1	0.00
06/09/2023	R197 On 02-November-23			Bond Future	341.54	341.6125	341.5354	341.6125	0.00
06/09/2023	R202 On 02-November-23			Bond Future	254.75	255.9560	254.7517	255.9560	4,618.00
06/09/2023	R202 On 01-February-24			Bond Future	255.53	256.7602	255.5281	256.7602	460.00
06/09/2023	R202 On 02-May-24			Bond Future	261.29	262.5459	261.2878	262.5459	0.00
06/09/2023	R202 On 01-August-24			Bond Future	261.97	263.2498	261.9668	263.2498	0.00
06/09/2023	R202 On 07-November-24			Bond Future	268.00	269.3079	267.9992	269.3079	0.00
06/09/2023	R209 On 02-November-23			Bond Future	12.12	63.5594	63.4823	63.5594	26,259.00
06/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	312	0	0	0	0.00
06/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	320	0	0	0	0.00
06/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	303	0	0	0	0.00
06/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4056	4	4	4	0.00
06/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3974	4	4	4	0.00
06/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4015	4	4	4	0.00
06/09/2023	R209 On 01-February-24			Bond Future	12.22	64.9796	64.9006	64.9796	1,690.00
06/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2299	2	2	2	0.00
06/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2276	2	2	2	0.00
06/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2323	2	2	2	0.00
06/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2679	3	3	3	0.00
06/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2724	3	3	3	0.00
06/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2702	3	3	3	0.00
06/09/2023	R209 On 02-May-24			Bond Future	12.33	63.2752	63.1948	63.2752	0.00
06/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1057	1	1	1	0.00
06/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1044	1	1	1	0.00
06/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1069	1	1	1	0.00
06/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6431	6	6	6	0.00
06/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6506	6	7	6	0.00
06/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6468	6	6	6	0.00
06/09/2023	R209 On 01-August-24			Bond Future	12.45	64.6571	64.5757	64.6571	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
06/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2253	2	2	2	0.00
06/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2235	2	2	2	0.00
06/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2272	2	2	2	0.00
06/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5198	5	5	5	0.00
06/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5254	5	5	5	0.00
06/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5226	5	5	5	0.00
06/09/2023	R209 On 07-November-24			Bond Future	12.60	62.9702	62.8880	62.9702	0.00
06/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3102	3	3	3	0.00
06/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3081	3	3	3	0.00
06/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3123	3	3	3	0.00
06/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4722	5	5	5	0.00
06/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4770	5	5	5	0.00
06/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4746	5	5	5	0.00
06/09/2023	R210 On 02-November-23			Bond Future	227.13	227.1772	227.1253	227.1772	206.00
06/09/2023	R210 On 01-February-24			Bond Future	232.25	232.3083	232.2546	232.3083	300.00
06/09/2023	R210 On 02-May-24			Bond Future	234.23	234.2873	234.2337	234.2873	0.00
06/09/2023	R210 On 01-August-24			Bond Future	239.41	239.4630	239.4109	239.4630	0.00
06/09/2023	R210 On 07-November-24			Bond Future	241.59	241.6399	241.5903	241.6399	0.00
06/09/2023	R213 On 02-November-23			Bond Future	10.99	81.7045	81.5858	81.7045	33,171.00
06/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1676	2	2	2	0.00
06/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1651	2	2	2	0.00
06/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1702	2	2	2	0.00
06/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7019	7	7	7	0.00
06/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1241	1	1	1	731.00
06/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2589	3	3	3	731.00
06/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1462	1	1	1	0.00
06/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	82	0	0	0	731.00
06/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	690	1	1	1	0.00
06/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1109	1	1	1	0.00
06/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1143	1	1	1	0.00
06/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1126	1	1	1	0.00
06/09/2023	R213 On 01-February-24			Bond Future	11.09	83.5301	83.4086	83.5301	0.00
06/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3883	4	4	4	0.00
06/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3911	4	4	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
06/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3855	4	4	4	0.00
06/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1338	1	1	1	0.00
06/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1314	1	1	1	0.00
06/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1326	1	1	1	0.00
06/09/2023	R213 On 02-May-24			Bond Future	11.18	81.8333	81.7096	81.8333	0.00
06/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1224	1	1	1	0.00
06/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1237	1	1	1	0.00
06/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1211	1	1	1	0.00
06/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4996	5	5	5	0.00
06/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4935	5	5	5	0.00
06/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4965	5	5	5	0.00
06/09/2023	R213 On 01-August-24			Bond Future	11.29	83.6218	83.4962	83.6218	0.00
06/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2301	2	2	2	0.00
06/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2319	2	2	2	0.00
06/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2282	2	2	2	0.00
06/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4006	4	4	4	0.00
06/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3961	4	4	4	0.00
06/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3983	4	4	4	0.00
06/09/2023	R213 On 07-November-24			Bond Future	11.44	81.9629	81.8357	81.9629	0.00
06/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2972	3	3	3	0.00
06/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2992	3	3	3	0.00
06/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2953	3	3	3	0.00
06/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3844	4	4	4	0.00
06/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3805	4	4	4	0.00
06/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3825	4	4	4	0.00
06/09/2023	R214 On 02-November-23			Bond Future	12.53	58.9936	58.9639	58.9936	19,767.00
06/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	136	0	0	0	0.00
06/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	141	0	0	0	0.00
06/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	132	0	0	0	0.00
06/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5426	5	5	5	0.00
06/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5330	5	5	5	0.00
06/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5378	5	5	5	0.00
06/09/2023	R214 On 01-February-24			Bond Future	12.64	60.3118	60.2812	60.3118	0.00
06/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1547	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
06/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1585	2	2	2	0.00
06/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1566	2	2	2	0.00
06/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3844	4	4	4	0.00
06/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3814	4	4	4	0.00
06/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3873	4	4	4	0.00
06/09/2023	R214 On 02-May-24			Bond Future	12.75	58.3513	58.3205	58.3513	0.00
06/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	947	1	1	1	0.00
06/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	937	1	1	1	0.00
06/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	957	1	1	1	0.00
06/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7088	7	7	7	0.00
06/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7173	7	7	7	0.00
06/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7130	7	7	7	0.00
06/09/2023	R214 On 01-August-24			Bond Future	12.86	59.6261	59.5953	59.6261	0.00
06/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2276	2	2	2	0.00
06/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2258	2	2	2	0.00
06/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2294	2	2	2	0.00
06/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5441	5	5	5	0.00
06/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5500	5	6	5	0.00
06/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5471	5	5	5	0.00
06/09/2023	R214 On 07-November-24			Bond Future	13.01	57.6744	57.6437	57.6744	0.00
06/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3154	3	3	3	0.00
06/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3133	3	3	3	0.00
06/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3175	3	3	3	0.00
06/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4922	5	5	5	0.00
06/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4972	5	5	5	0.00
06/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4947	5	5	5	0.00
06/09/2023	R248 On 02-November-23			Bond Future	12.66	72.2439	72.2659	72.2439	232,739.00
06/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	116	0	0	0	0.00
06/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	120	0	0	0	0.00
06/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	112	0	0	0	0.00
06/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	319	0	0	0	207.00
06/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1508	2	2	2	207.00
06/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5367	5	5	5	0.00
06/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	504	1	1	1	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2429	2	2	2	0.00
06/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5411	5	5	5	0.00
06/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7323	7	7	7	0.00
06/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7199	7	7	7	0.00
06/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7261	7	7	7	0.00
06/09/2023	R248 On 01-February-24			Bond Future	12.78	73.8581	73.8805	73.8581	0.00
06/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1619	2	2	2	0.00
06/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1640	2	2	2	0.00
06/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1599	2	2	2	0.00
06/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1947	2	2	2	1,000.00
06/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	614	1	1	1	1,000.00
06/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5102	5	5	5	0.00
06/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2030	2	2	2	1,000.00
06/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4667	5	5	5	0.00
06/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8273	8	8	8	0.00
06/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5262	5	5	5	0.00
06/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5184	5	5	5	0.00
06/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5223	5	5	5	0.00
06/09/2023	R248 On 02-May-24			Bond Future	12.90	71.0556	71.0789	71.0556	0.00
06/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1025	1	1	1	0.00
06/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1036	1	1	1	0.00
06/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1013	1	1	1	0.00
06/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9555	10	10	10	0.00
06/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9447	9	9	9	0.00
06/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9501	10	10	10	0.00
06/09/2023	R248 On 01-August-24			Bond Future	13.02	72.6076	72.6322	72.6076	13,000.00
06/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2784	3	3	3	0.00
06/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2806	3	3	3	0.00
06/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2762	3	3	3	0.00
06/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6768	7	7	7	0.00
06/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6697	7	7	7	0.00
06/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6733	7	7	7	0.00
06/09/2023	R248 On 07-November-24			Bond Future	13.18	69.8055	69.8318	69.8055	0.00
06/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4022	4	4	4	0.00
06/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4047	4	4	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
06/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3996	4	4	4	0.00
06/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6122	6	6	6	0.00
06/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6064	6	6	6	0.00
06/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6093	6	6	6	0.00
06/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00