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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/10/2023 TO: 06/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	2025 On 02-November-23			Bond Future	172.67	172.6519	172.6721	172.6519	4,757.00
06/10/2023	2025 On 01-February-24			Bond Future	174.74	174.7249	174.7426	174.7249	7,854.00
06/10/2023	2025 On 02-May-24			Bond Future	178.72	178.7192	178.7172	178.7192	0.00
06/10/2023	2025 On 01-August-24			Bond Future	181.01	180.9566	181.0060	180.9566	0.00
06/10/2023	2025 On 07-November-24			Bond Future	185.38	185.2886	185.3845	185.2886	0.00
06/10/2023	2029 On 02-November-23			Bond Future	124.72	124.4477	124.7238	124.4477	1,782.00
06/10/2023	2029 On 01-February-24			Bond Future	127.51	127.2340	127.5143	127.2340	2,664.00
06/10/2023	2029 On 02-May-24			Bond Future	129.05	128.7770	129.0491	128.7770	0.00
06/10/2023	2029 On 01-August-24			Bond Future	132.03	131.7133	132.0287	131.7133	0.00
06/10/2023	2029 On 07-November-24			Bond Future	133.82	133.4661	133.8220	133.4661	0.00
06/10/2023	2030 On 02-November-23			Bond Future	10.94	88.7527	89.0875	88.7527	60,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	545	0	1	0	0.00
06/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	564	0	1	0	0.00
06/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	527	0	1	0	0.00
06/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1	0	0	0	800.00
06/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2697	2	3	2	0.00
06/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
06/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
06/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	61	0	0	0	500.00
06/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2224	2	2	2	0.00
06/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	252	0	0	0	500.00
06/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1274	1	1	1	500.00
06/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5225	5	5	5	0.00
06/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	30	0	0	0	500.00
06/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	549	1	1	1	0.00
06/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1567	2	2	2	0.00
06/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4403	5	4	5	0.00
06/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	264	0	0	0	500.00
06/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2335	3	2	3	0.00
06/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3631	4	4	4	0.00
06/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	187	0	0	0	800.00
06/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5799	6	6	6	0.00
06/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1101	1	1	1	0.00
06/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1056	1	1	1	0.00
06/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1078	1	1	1	0.00
06/10/2023	2030 On 01-February-24			Bond Future	11.04	86.7122	87.0529	86.7122	36,522.00
06/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	269	0	0	0	400.00
06/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2419	2	2	2	0.00
06/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	441	0	0	0	1,360.00
06/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	530	0	1	0	400.00
06/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4598	4	5	4	0.00
06/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2540	2	3	2	0.00
06/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2515	2	3	2	0.00
06/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2564	2	3	2	0.00
06/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	815	1	1	1	500.00
06/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3883	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
06/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	418	0	0	0	500.00
06/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	596	0	1	0	200.00
06/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1745	2	2	2	0.00
06/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3567	3	4	3	0.00
06/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3854	4	4	4	0.00
06/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	484	0	0	0	500.00
06/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	754	1	1	1	500.00
06/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4714	5	5	5	0.00
06/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	845	1	1	1	200.00
06/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1918	2	2	2	700.00
06/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4162	4	4	4	0.00
06/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3436	4	3	4	0.00
06/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	746	1	1	1	500.00
06/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5109	5	5	5	0.00
06/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1294	1	1	1	0.00
06/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1322	1	1	1	0.00
06/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1308	1	1	1	0.00
06/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	565	1	1	1	400.00
06/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6317	7	6	7	0.00
06/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1381	1	1	1	1,360.00
06/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4964	5	5	5	0.00
06/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4469	5	4	5	0.00
06/10/2023	2030 On 02-May-24			Bond Future	11.15	88.6741	89.0123	88.6741	0.00
06/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	657	1	1	1	0.00
06/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	650	1	1	1	0.00
06/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	663	1	1	1	0.00
06/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5450	5	5	5	0.00
06/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1766	2	2	2	1,080.00
06/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	559	0	1	0	1,000.00
06/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	915	1	1	1	1,000.00
06/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4240	4	4	4	0.00
06/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2316	2	2	2	500.00
06/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7721	7	8	7	0.00
06/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1460	1	1	1	500.00
06/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2437	3	2	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
06/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	515	1	1	1	500.00
06/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3514	4	4	4	0.00
06/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1303	1	1	1	1,000.00
06/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6476	7	6	7	0.00
06/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4794	5	5	5	0.00
06/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	929	1	1	1	1,080.00
06/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3041	3	3	3	0.00
06/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5881	6	6	6	0.00
06/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5950	6	6	6	0.00
06/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5916	6	6	6	0.00
06/10/2023	2030 On 01-August-24			Bond Future	11.26	86.6695	87.0413	86.6695	0.00
06/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1311	1	1	1	0.00
06/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1298	1	1	1	0.00
06/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1323	1	1	1	0.00
06/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4606	5	5	5	0.00
06/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4658	5	5	5	0.00
06/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4632	5	5	5	0.00
06/10/2023	2030 On 07-November-24			Bond Future	11.40	88.7192	89.1222	88.7192	221.00
06/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1817	2	2	2	0.00
06/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1832	2	2	2	0.00
06/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1803	2	2	2	0.00
06/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4185	4	4	4	0.00
06/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4141	4	4	4	0.00
06/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4163	4	4	4	0.00
06/10/2023	2032 On 02-November-23			Bond Future	11.82	81.7879	82.1642	81.7879	135,941.00
06/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	40	0	0	0	0.00
06/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	37	0	0	0	0.00
06/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	44	0	0	0	0.00
06/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
06/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
06/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	425	0	0	0	0.00
06/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	2	0	0	0	0.00
06/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
06/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	810	1	1	1	0.00

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06/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	63	0	0	0	0.00
06/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
06/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	269	0	0	0	0.00
06/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
06/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	8	0	0	0	500.00
06/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2319	2	2	2	0.00
06/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1130	1	1	1	0.00
06/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	327	0	0	0	500.00
06/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3421	4	3	4	0.00
06/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5869	6	6	6	0.00
06/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1734	2	2	2	500.00
06/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2566	3	3	3	500.00
06/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5271	6	5	6	0.00
06/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	979	1	1	1	500.00
06/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3850	4	4	4	500.00
06/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5919	6	6	6	0.00
06/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1424	2	1	2	15,500.00
06/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7081	7	7	7	0.00
06/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4581	5	5	5	0.00
06/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2737	3	3	3	0.00
06/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2825	3	3	3	0.00
06/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2781	3	3	3	0.00
06/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	752	1	1	1	0.00
06/10/2023	2032 On 01-February-24			Bond Future	11.94	83.5990	83.9822	83.5990	39,606.00
06/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	424	0	0	0	1,200.00
06/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4056	4	4	4	0.00
06/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	120	0	0	0	1,200.00
06/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1937	2	2	2	0.00
06/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1960	2	2	2	0.00
06/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1915	2	2	2	0.00
06/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	700	1	1	1	500.00
06/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4404	4	4	4	0.00
06/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	324	0	0	0	500.00
06/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	437	0	0	0	200.00
06/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1742	2	2	2	0.00

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06/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3688	3	4	3	0.00
06/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1248	1	1	1	200.00
06/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5847	6	6	6	0.00
06/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2605	3	3	3	200.00
06/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4622	5	5	5	0.00
06/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	986	1	1	1	500.00
06/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6663	7	7	7	0.00
06/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2417	3	2	3	0.00
06/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2372	3	2	3	0.00
06/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2395	3	2	3	0.00
06/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5931	6	6	6	0.00
06/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9375	10	9	10	0.00
06/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1104	1	1	1	1,200.00
06/10/2023	2032 On 02-May-24			Bond Future	12.07	81.3276	81.7099	81.3276	0.00
06/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	643	1	1	1	0.00
06/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	650	1	1	1	0.00
06/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	636	1	1	1	0.00
06/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	671	1	1	1	500.00
06/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1121	1	1	1	500.00
06/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5918	6	6	6	0.00
06/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6451	6	6	6	0.00
06/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	521	0	1	0	1,000.00
06/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	891	1	1	1	1,000.00
06/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5064	5	5	5	0.00
06/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	716	1	1	1	1,550.00
06/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1453	1	1	1	1,550.00
06/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7217	8	7	8	0.00
06/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1550	2	2	2	1,000.00
06/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6389	7	6	7	0.00
06/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8433	9	8	9	0.00
06/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1116	1	1	1	1,550.00
06/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4666	5	5	5	0.00
06/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1264	1	1	1	500.00
06/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5536	6	6	6	0.00
06/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7462	8	7	8	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
06/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7669	8	8	8	0.00
06/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7585	8	8	8	0.00
06/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7627	8	8	8	0.00
06/10/2023	2032 On 01-August-24			Bond Future	12.20	83.1627	83.5778	83.1627	0.00
06/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1348	1	1	1	0.00
06/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1359	1	1	1	0.00
06/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1336	1	1	1	0.00
06/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6043	6	6	6	0.00
06/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5974	6	6	6	0.00
06/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6009	6	6	6	0.00
06/10/2023	2032 On 07-November-24			Bond Future	12.36	80.9627	81.4087	80.9627	243.00
06/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5979	6	6	6	0.00
06/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2020	2	2	2	1,615.00
06/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1772	2	2	2	0.00
06/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1759	2	2	2	0.00
06/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1785	2	2	2	0.00
06/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5493	6	5	6	0.00
06/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5555	6	6	6	0.00
06/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5524	6	6	6	0.00
06/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1996	2	2	2	1,615.00
06/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5075	5	5	5	0.00
06/10/2023	2033 On 02-November-23			Bond Future	116.93	116.6124	116.9259	116.6124	1,771.00
06/10/2023	2033 On 01-February-24			Bond Future	119.54	119.2233	119.5419	119.2233	6,284.00
06/10/2023	2033 On 02-May-24			Bond Future	120.80	120.4880	120.8001	120.4880	0.00
06/10/2023	2033 On 01-August-24			Bond Future	123.59	123.2353	123.5893	123.2353	0.00
06/10/2023	2033 On 07-November-24			Bond Future	125.08	124.6869	125.0802	124.6869	0.00
06/10/2023	2037 On 02-November-23			Bond Future	12.72	74.9798	75.5450	74.9798	52,661.00
06/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	8	0	0	0	0.00
06/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	8	0	0	0	0.00
06/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	7	0	0	0	0.00
06/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5581	5	6	5	0.00
06/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	657	0	1	0	731.00
06/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	100	0	0	0	731.00
06/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3777	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
06/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	48	0	0	0	731.00
06/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1697	2	2	2	0.00
06/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6290	7	6	7	0.00
06/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6177	7	6	7	0.00
06/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6233	7	6	7	0.00
06/10/2023	2037 On 01-February-24			Bond Future	12.86	72.3840	72.9603	72.3840	98,379.00
06/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1206	1	1	1	0.00
06/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1188	1	1	1	0.00
06/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1224	1	1	1	0.00
06/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5860	5	6	5	0.00
06/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2600	2	3	2	0.00
06/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	840	1	1	1	2,500.00
06/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2249	3	2	3	2,500.00
06/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4790	5	5	5	0.00
06/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	839	1	1	1	2,500.00
06/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3907	4	4	4	0.00
06/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3976	4	4	4	0.00
06/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3942	4	4	4	0.00
06/10/2023	2037 On 02-May-24			Bond Future	13.00	74.0217	74.6025	74.0217	0.00
06/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	602	1	1	1	0.00
06/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	594	1	1	1	0.00
06/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	610	1	1	1	0.00
06/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8720	9	9	9	0.00
06/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8818	9	9	9	0.00
06/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8769	9	9	9	0.00
06/10/2023	2037 On 01-August-24			Bond Future	13.14	71.4358	72.0516	71.4358	0.00
06/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3819	3	4	3	0.00
06/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5651	5	6	5	0.00
06/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1625	1	2	1	0.00
06/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1612	1	2	1	0.00
06/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1639	1	2	1	1,383.00
06/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6782	7	7	7	0.00
06/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6860	7	7	7	0.00
06/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6820	7	7	7	0.00
06/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2498	3	2	3	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3657	4	4	4	1,383.00
06/10/2023	2037 On 07-November-24			Bond Future	13.30	73.1237	73.7728	73.1237	469.00
06/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2461	2	2	2	0.00
06/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2480	2	2	2	0.00
06/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2443	2	2	2	0.00
06/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5963	6	6	6	0.00
06/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5900	6	6	6	0.00
06/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5932	6	6	6	0.00
06/10/2023	2038 On 02-November-23			Bond Future	126.35	126.3289	126.3542	126.3289	2,726.00
06/10/2023	2038 On 01-February-24			Bond Future	127.16	127.1408	127.1645	127.1408	1,961.00
06/10/2023	2038 On 02-May-24			Bond Future	130.06	130.0473	130.0569	130.0473	0.00
06/10/2023	2038 On 01-August-24			Bond Future	130.99	130.9450	130.9923	130.9450	0.00
06/10/2023	2038 On 07-November-24			Bond Future	134.16	134.0785	134.1600	134.0785	0.00
06/10/2023	2040 On 02-November-23			Bond Future	12.94	75.3503	75.9166	75.3503	36,437.00
06/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4901	4	5	4	0.00
06/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1660	1	2	1	0.00
06/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2	0	0	0	0.00
06/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	2	0	0	0	0.00
06/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	3	0	0	0	0.00
06/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	52	0	0	0	225.00
06/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1260	1	1	1	0.00
06/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1	0	0	0	875.00
06/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	9	0	0	0	128.00
06/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	451	0	0	0	128.00
06/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3758	3	4	3	0.00
06/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	204	0	0	0	128.00
06/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2282	3	2	3	0.00
06/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6444	7	6	7	0.00
06/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4710	5	5	5	0.00
06/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8276	9	8	9	0.00
06/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1102	1	1	1	875.00
06/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7656	8	8	8	0.00
06/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7780	8	8	8	0.00
06/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7718	8	8	8	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
06/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	822	1	1	1	1,100.00
06/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	96	0	0	0	1,100.00
06/10/2023	2040 On 01-February-24			Bond Future	13.08	72.5123	73.0899	72.5123	97,612.00
06/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	931	1	1	1	0.00
06/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	946	1	1	1	0.00
06/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	915	1	1	1	0.00
06/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4952	5	5	5	0.00
06/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4870	5	5	5	0.00
06/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4911	5	5	5	0.00
06/10/2023	2040 On 02-May-24			Bond Future	13.21	74.1530	74.7349	74.1530	0.00
06/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	590	1	1	1	0.00
06/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	598	1	1	1	0.00
06/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	582	1	1	1	0.00
06/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9602	10	10	10	0.00
06/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9496	10	9	10	0.00
06/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9549	10	10	10	0.00
06/10/2023	2040 On 01-August-24			Bond Future	13.36	71.3196	71.9366	71.3196	0.00
06/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1757	2	2	2	0.00
06/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1772	2	2	2	0.00
06/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1742	2	2	2	0.00
06/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7232	8	7	8	0.00
06/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7150	8	7	8	0.00
06/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7191	8	7	8	0.00
06/10/2023	2040 On 07-November-24			Bond Future	13.52	73.0043	73.6547	73.0043	953.00
06/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2806	3	3	3	0.00
06/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2785	3	3	3	0.00
06/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2826	3	3	3	0.00
06/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6169	7	6	7	0.00
06/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6234	7	6	7	0.00
06/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6202	7	6	7	0.00
06/10/2023	2044 On 02-November-23			Bond Future	13.02	71.4973	72.0590	71.4973	54,356.00
06/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
06/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
06/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	535	0	1	0	0.00
06/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1080	1	1	1	0.00
06/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	18	0	0	0	5,860.00
06/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1206	2	1	2	6,375.00
06/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5761	6	6	6	0.00
06/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1998	2	2	2	5,860.00
06/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8523	9	9	9	0.00
06/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8396	9	8	9	0.00
06/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8460	9	8	9	0.00
06/10/2023	2044 On 01-February-24			Bond Future	13.16	68.6992	69.2721	68.6992	53,803.00
06/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2800	2	3	2	0.00
06/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	736	1	1	1	0.00
06/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	723	1	1	1	0.00
06/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	749	1	1	1	0.00
06/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5470	6	5	6	0.00
06/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5559	6	6	6	0.00
06/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5514	6	6	6	0.00
06/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2321	3	2	3	5,000.00
06/10/2023	2044 On 02-May-24			Bond Future	13.29	70.2535	70.8312	70.2535	0.00
06/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	560	0	1	0	0.00
06/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	553	0	1	0	0.00
06/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	568	0	1	0	0.00
06/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9685	10	10	10	0.00
06/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9794	10	10	10	0.00
06/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9739	10	10	10	0.00
06/10/2023	2044 On 01-August-24			Bond Future	13.43	67.4574	68.0688	67.4574	0.00
06/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1589	1	2	1	0.00
06/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1575	1	2	1	0.00
06/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1603	1	2	1	0.00
06/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7632	8	8	8	0.00
06/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7719	8	8	8	0.00
06/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7675	8	8	8	0.00
06/10/2023	2044 On 07-November-24			Bond Future	13.58	69.0506	69.6944	69.0506	0.00
06/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2823	3	3	3	0.00
06/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2783	2	3	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
06/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2803	3	3	3	0.00
06/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6236	7	6	7	0.00
06/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6268	7	6	7	0.00
06/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6203	7	6	7	0.00
06/10/2023	2046 On 02-November-23			Bond Future	108.03	107.5086	108.0271	107.5086	11,062.00
06/10/2023	2046 On 01-February-24			Bond Future	110.44	109.9157	110.4439	109.9157	5,077.00
06/10/2023	2046 On 02-May-24			Bond Future	110.81	110.2824	110.8102	110.2824	0.00
06/10/2023	2046 On 01-August-24			Bond Future	113.37	112.7967	113.3687	112.7967	0.00
06/10/2023	2046 On 07-November-24			Bond Future	113.91	113.2951	113.9091	113.2951	0.00
06/10/2023	2050 On 02-November-23			Bond Future	109.34	109.7781	109.3387	109.7781	10,362.00
06/10/2023	2050 On 01-February-24			Bond Future	109.54	109.9886	109.5373	109.9886	3,717.00
06/10/2023	2050 On 02-May-24			Bond Future	112.03	112.5031	112.0289	112.5031	0.00
06/10/2023	2050 On 01-August-24			Bond Future	112.31	112.7640	112.3112	112.7640	0.00
06/10/2023	2050 On 07-November-24			Bond Future	115.03	115.4621	115.0268	115.4621	0.00
06/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	AL37 On 02-November-23			Index Future	892.27	889.2690	892.2650	889.2690	0.00
06/10/2023	AL37 On 01-February-24			Index Future	912.01	908.9610	912.0080	908.9610	0.00
06/10/2023	AL37 On 02-May-24			Index Future	932.54	929.5260	932.5380	929.5260	0.00
06/10/2023	AL37 On 01-August-24			Index Future	953.86	950.5150	953.8620	950.5150	0.00
06/10/2023	AL37 On 07-November-24			Index Future	976.73	973.0660	976.7290	973.0660	0.00
06/10/2023	AL7T On 02-November-23			Index Future	998.93	993.5470	998.9330	993.5470	0.00
06/10/2023	AL7T On 01-February-24			Index Future	1021.04	1015.5480	1021.0360	1015.5480	0.00
06/10/2023	AL7T On 02-May-24			Index Future	1044.02	1038.5250	1044.0210	1038.5250	0.00
06/10/2023	AL7T On 01-August-24			Index Future	1067.89	1061.9750	1067.8940	1061.9750	0.00
06/10/2023	AL7T On 07-November-24			Index Future	1093.50	1087.1710	1093.4950	1087.1710	0.00
06/10/2023	ALBI On 02-November-23			Index Future	876.23	871.2800	876.2250	871.2800	107.00
06/10/2023	ALBI On 01-February-24			Index Future	895.61	890.5740	895.6130	890.5740	17.00
06/10/2023	ALBI On 02-May-24			Index Future	915.77	910.7230	915.7740	910.7230	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
06/10/2023	ALBI On 01-August-24			Index Future	936.71	931.2880	936.7140	931.2880	0.00
06/10/2023	ALBI On 07-November-24			Index Future	959.17	953.3830	959.1710	953.3830	0.00
06/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	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
06/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	ES33 On 02-November-23			Bond Future	13.23	69.5373	70.0123	69.5373	0.00
06/10/2023	ES33 On 01-February-24			Bond Future	13.40	71.0942	71.5787	71.0942	0.00
06/10/2023	ES33 On 02-May-24			Bond Future	13.57	68.9196	69.4070	68.9196	0.00
06/10/2023	ES33 On 01-August-24			Bond Future	13.75	70.4901	71.0092	70.4901	0.00
06/10/2023	ES33 On 07-November-24			Bond Future	13.96	68.3704	68.9196	68.3704	0.00
06/10/2023	ES42 On 02-November-23			Bond Future	13.70	65.1295	65.6358	65.1295	0.00
06/10/2023	ES42 On 01-February-24			Bond Future	13.85	66.5877	67.1043	66.5877	0.00
06/10/2023	ES42 On 02-May-24			Bond Future	14.02	63.8471	64.3678	63.8471	0.00
06/10/2023	ES42 On 01-August-24			Bond Future	14.18	65.3014	65.8533	65.3014	0.00
06/10/2023	ES42 On 07-November-24			Bond Future	14.37	62.5924	63.1743	62.5924	0.00
06/10/2023	GOVI On 02-November-23			GOVI	863.50	858.6330	863.4970	858.6330	821.00
06/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	223030	27	22	27	0.00
06/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	223130	27	22	27	0.00
06/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	223230	27	22	27	0.00
06/10/2023	GOVI On 01-February-24			GOVI	882.60	877.6460	882.6030	877.6460	0.00
06/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	26230	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	26130	0	3	0	0.00
06/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	26030	0	3	0	0.00
06/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	2	0	2	0.00
06/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	2	0	2	0.00
06/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	2	0	2	0.00
06/10/2023	GOVI On 02-May-24			GOVI	902.47	897.5030	902.4710	897.5030	0.00
06/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	485190	53	49	53	0.00
06/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	485090	53	49	53	0.00
06/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	484990	53	48	53	0.00
06/10/2023	GOVI On 01-August-24			GOVI	923.11	917.7690	923.1070	917.7690	0.00
06/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	202830	26	20	26	0.00
06/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	202730	26	20	26	0.00
06/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	202630	26	20	26	0.00
06/10/2023	GOVI On 07-November-24			GOVI	945.24	939.5430	945.2380	939.5430	0.00
06/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
06/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	35620	9	4	9	0.00
06/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	35520	9	4	9	0.00
06/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	35420	9	4	9	0.00
06/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2023	IGOV On 02-November-23			Index Future	328.02	327.8340	328.0150	327.8340	475.00
06/10/2023	IGOV On 01-February-24			Index Future	335.35	335.1740	335.3540	335.1740	0.00
06/10/2023	IGOV On 02-May-24			Index Future	342.98	342.8360	342.9820	342.8360	0.00
06/10/2023	IGOV On 01-August-24			Index Future	350.90	350.6550	350.9010	350.6550	0.00
06/10/2023	IGOV On 07-November-24			Index Future	359.40	359.0550	359.3950	359.0550	0.00
06/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
06/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
06/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
06/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.57	91.4300	91.4300	91.4300	0.00
06/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.57	91.4300	91.4300	91.4300	0.00
06/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.64	91.3600	91.3600	91.3600	0.00
06/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.64	91.3600	91.3600	91.3600	0.00
06/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.59	91.4100	91.4100	91.4100	0.00
06/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.50	91.5000	91.5000	91.5000	0.00
06/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.43	91.5700	91.5700	91.5700	0.00
06/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
06/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
06/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/10/2023	R035 On 02-November-23			Bond Future	12.43	79.8233	80.3670	79.8233	153,723.00
06/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	86	0	0	0	6,500.00
06/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	19	0	0	0	0.00
06/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	18	0	0	0	0.00
06/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	20	0	0	0	0.00
06/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	3	0	0	0	400.00
06/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2501	2	3	2	0.00
06/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
06/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	682	1	1	1	731.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5632	5	6	5	0.00
06/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	105	0	0	0	731.00
06/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	44	0	0	0	731.00
06/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1630	2	2	2	0.00
06/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3686	4	4	4	0.00
06/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7022	8	7	8	0.00
06/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	396	1	0	1	400.00
06/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9939	10	10	10	0.00
06/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5295	6	5	6	0.00
06/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5404	6	5	6	0.00
06/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5350	6	5	6	0.00
06/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3883	4	4	4	0.00
06/10/2023	R035 On 01-February-24			Bond Future	12.57	81.5910	82.1452	81.5910	29,173.00
06/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	84	0	0	0	400.00
06/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	250	0	0	0	400.00
06/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5239	5	5	5	0.00
06/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1493	1	1	1	0.00
06/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1514	1	2	1	0.00
06/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1473	1	1	1	0.00
06/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3415	4	3	4	0.00
06/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3353	4	3	4	0.00
06/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3384	4	3	4	0.00
06/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	977	1	1	1	400.00
06/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7900	8	8	8	0.00
06/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10625	11	11	11	0.00
06/10/2023	R035 On 02-May-24			Bond Future	12.70	78.9234	79.4809	78.9234	0.00
06/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	649	1	1	1	0.00
06/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	633	1	1	1	0.00
06/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	641	1	1	1	0.00
06/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8417	9	8	9	0.00
06/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8464	9	8	9	0.00
06/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8369	9	8	9	0.00
06/10/2023	R035 On 01-August-24			Bond Future	12.83	80.7043	81.2979	80.7043	0.00
06/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1576	1	2	1	0.00
06/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1589	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
06/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1562	1	2	1	0.00
06/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6731	7	7	7	0.00
06/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6654	7	7	7	0.00
06/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6693	7	7	7	0.00
06/10/2023	R035 On 07-November-24			Bond Future	12.99	78.0966	78.7245	78.0966	0.00
06/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2150	2	2	2	0.00
06/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2133	2	2	2	0.00
06/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2168	2	2	2	0.00
06/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6047	6	6	6	0.00
06/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6112	6	6	6	0.00
06/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6079	6	6	6	0.00
06/10/2023	R053 On 02-November-23			Bond Future	12.89	90.9643	91.6327	90.9643	5,189.00
06/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1352	1	1	1	0.00
06/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1318	1	1	1	0.00
06/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1286	1	1	1	0.00
06/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1820	2	2	2	0.00
06/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1783	2	2	2	0.00
06/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1747	2	2	2	0.00
06/10/2023	R053 On 01-February-24			Bond Future	13.01	92.9786	93.6602	92.9786	0.00
06/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3160	3	3	3	0.00
06/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3090	3	3	3	0.00
06/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3125	3	3	3	0.00
06/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3693	4	4	4	0.00
06/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3727	4	4	4	0.00
06/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3659	4	4	4	0.00
06/10/2023	R053 On 02-May-24			Bond Future	13.14	89.2164	89.9028	89.2164	0.00
06/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4056	4	4	4	0.00
06/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4022	4	4	4	0.00
06/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4091	4	4	4	0.00
06/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4764	5	5	5	0.00
06/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4830	5	5	5	0.00
06/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4797	5	5	5	0.00
06/10/2023	R053 On 01-August-24			Bond Future	13.27	91.2290	91.9578	91.2290	0.00
06/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4779	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
06/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4813	4	5	4	0.00
06/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4746	4	5	4	0.00
06/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5652	6	6	6	0.00
06/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5587	6	6	6	0.00
06/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5619	6	6	6	0.00
06/10/2023	R053 On 07-November-24			Bond Future	13.42	87.5133	88.2825	87.5133	0.00
06/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3921	3	4	3	0.00
06/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3948	4	4	4	0.00
06/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3894	3	4	3	0.00
06/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8113	8	8	8	0.00
06/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8029	8	8	8	0.00
06/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8071	8	8	8	0.00
06/10/2023	R186 On 02-November-23			Bond Future	9.48	106.3395	106.6603	106.3395	93,715.00
06/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	324	0	0	0	0.00
06/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	337	0	0	0	0.00
06/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	312	0	0	0	0.00
06/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	96	0	0	0	1,715.00
06/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2516	2	3	2	0.00
06/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	28	0	0	0	1,715.00
06/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	996	1	1	1	0.00
06/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	587	1	1	1	0.00
06/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	559	1	1	1	0.00
06/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	573	1	1	1	0.00
06/10/2023	R186 On 01-February-24			Bond Future	9.53	103.3843	103.7104	103.3843	55,622.00
06/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	904	1	1	1	0.00
06/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	891	1	1	1	0.00
06/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	918	1	1	1	0.00
06/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	945	1	1	1	0.00
06/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	969	1	1	1	0.00
06/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	957	1	1	1	0.00
06/10/2023	R186 On 02-May-24			Bond Future	9.57	105.7234	106.0448	105.7234	0.00
06/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	118	0	0	0	0.00
06/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	116	0	0	0	0.00
06/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	120	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2464	2	2	2	0.00
06/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1379	1	1	1	2,030.00
06/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	578	1	1	1	2,030.00
06/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1015	1	1	1	0.00
06/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3802	4	4	4	0.00
06/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3846	4	4	4	0.00
06/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3824	4	4	4	0.00
06/10/2023	R186 On 01-August-24			Bond Future	9.60	102.7990	103.1583	102.7990	0.00
06/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	446	0	0	0	0.00
06/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	441	0	0	0	0.00
06/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	451	0	0	0	0.00
06/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2379	3	2	3	0.00
06/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2412	3	2	3	0.00
06/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2396	3	2	3	0.00
06/10/2023	R186 On 07-November-24			Bond Future	9.69	105.2311	105.6253	105.2311	4,833.00
06/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	829	1	1	1	0.00
06/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	821	1	1	1	0.00
06/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	838	1	1	1	0.00
06/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1858	2	2	2	0.00
06/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1879	2	2	2	0.00
06/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1869	2	2	2	0.00
06/10/2023	R197 On 02-November-23			Bond Future	342.21	342.1618	342.2063	342.1618	0.00
06/10/2023	R202 On 02-November-23			Bond Future	253.30	253.2506	253.2999	253.2506	4,558.00
06/10/2023	R202 On 01-February-24			Bond Future	254.00	253.9488	253.9950	253.9488	948.00
06/10/2023	R202 On 02-May-24			Bond Future	259.77	259.7542	259.7721	259.7542	0.00
06/10/2023	R202 On 01-August-24			Bond Future	260.67	260.5820	260.6749	260.5820	0.00
06/10/2023	R202 On 07-November-24			Bond Future	266.98	266.8182	266.9789	266.8182	0.00
06/10/2023	R209 On 02-November-23			Bond Future	12.49	61.3267	61.8213	61.3267	25,378.00
06/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	7	0	0	0	0.00
06/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	7	0	0	0	0.00
06/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	8	0	0	0	0.00
06/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5322	6	5	6	0.00
06/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5421	6	5	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
06/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5372	6	5	6	0.00
06/10/2023	R209 On 01-February-24			Bond Future	12.60	62.6847	63.1892	62.6847	3,734.00
06/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1137	1	1	1	0.00
06/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1153	1	1	1	0.00
06/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1121	1	1	1	0.00
06/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3280	4	3	4	0.00
06/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3222	4	3	4	0.00
06/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3251	4	3	4	0.00
06/10/2023	R209 On 02-May-24			Bond Future	12.72	60.9492	61.4579	60.9492	0.00
06/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	520	0	1	0	0.00
06/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	526	0	1	0	0.00
06/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	513	0	1	0	0.00
06/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7711	8	8	8	0.00
06/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7625	8	8	8	0.00
06/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7668	8	8	8	0.00
06/10/2023	R209 On 01-August-24			Bond Future	12.84	62.3245	62.8629	62.3245	0.00
06/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1363	1	1	1	0.00
06/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1375	1	1	1	0.00
06/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1351	1	1	1	0.00
06/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6084	6	6	6	0.00
06/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6014	6	6	6	0.00
06/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6049	6	6	6	0.00
06/10/2023	R209 On 07-November-24			Bond Future	12.99	60.6418	61.2087	60.6418	101.00
06/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2028	2	2	2	0.00
06/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2044	2	2	2	0.00
06/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2012	2	2	2	0.00
06/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5380	6	5	6	0.00
06/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5323	6	5	6	0.00
06/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5351	6	5	6	0.00
06/10/2023	R210 On 02-November-23			Bond Future	226.29	226.3386	226.2856	226.3386	246.00
06/10/2023	R210 On 01-February-24			Bond Future	231.35	231.4063	231.3483	231.4063	501.00
06/10/2023	R210 On 02-May-24			Bond Future	233.36	233.4434	233.3576	233.4434	0.00
06/10/2023	R210 On 01-August-24			Bond Future	238.75	238.7659	238.7455	238.7659	0.00
06/10/2023	R210 On 07-November-24			Bond Future	241.18	241.1450	241.1838	241.1450	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
06/10/2023	R213 On 02-November-23			Bond Future	11.49	79.1291	79.4717	79.1291	23,824.00
06/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	224	0	0	0	0.00
06/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	235	0	0	0	0.00
06/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	213	0	0	0	0.00
06/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4874	5	5	5	0.00
06/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	77	0	0	0	731.00
06/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	756	1	1	1	731.00
06/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2412	3	2	3	0.00
06/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	51	0	0	0	731.00
06/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	971	1	1	1	0.00
06/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1819	2	2	2	0.00
06/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1756	2	2	2	0.00
06/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1788	2	2	2	0.00
06/10/2023	R213 On 01-February-24			Bond Future	11.62	80.8814	81.2302	80.8814	3,795.00
06/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2138	2	2	2	0.00
06/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2115	2	2	2	0.00
06/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2160	2	2	2	0.00
06/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1741	2	2	2	0.00
06/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1777	2	2	2	0.00
06/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1759	2	2	2	0.00
06/10/2023	R213 On 02-May-24			Bond Future	11.73	79.1513	79.4988	79.1513	0.00
06/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	607	1	1	1	0.00
06/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	601	1	1	1	0.00
06/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	614	1	1	1	0.00
06/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6522	7	7	7	0.00
06/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6596	7	7	7	0.00
06/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6559	7	7	7	0.00
06/10/2023	R213 On 01-August-24			Bond Future	11.85	80.9377	81.3163	80.9377	0.00
06/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1321	1	1	1	0.00
06/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1310	1	1	1	0.00
06/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1332	1	1	1	0.00
06/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5153	5	5	5	0.00
06/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5213	5	5	5	0.00
06/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5184	5	5	5	0.00
06/10/2023	R213 On 07-November-24			Bond Future	12.01	79.2910	79.6988	79.2910	0.00

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06/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1799	2	2	2	0.00
06/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1785	2	2	2	0.00
06/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1814	2	2	2	0.00
06/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4764	5	5	5	0.00
06/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4813	5	5	5	0.00
06/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4789	5	5	5	0.00
06/10/2023	R214 On 02-November-23			Bond Future	12.84	57.0859	57.5587	57.0859	19,961.00
06/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1	0	0	0	0.00
06/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1	0	0	0	0.00
06/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	2	0	0	0	0.00
06/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6596	7	7	7	0.00
06/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6701	7	7	7	0.00
06/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6649	7	7	7	0.00
06/10/2023	R214 On 01-February-24			Bond Future	12.96	58.3500	58.8323	58.3500	6,382.00
06/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	685	1	1	1	0.00
06/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	697	1	1	1	0.00
06/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	673	1	1	1	0.00
06/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4447	5	4	5	0.00
06/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4375	5	4	5	0.00
06/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4411	5	4	5	0.00
06/10/2023	R214 On 02-May-24			Bond Future	13.08	56.3644	56.8510	56.3644	0.00
06/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	476	0	0	0	0.00
06/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	482	0	0	0	0.00
06/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	469	0	0	0	0.00
06/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8175	9	8	9	0.00
06/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8083	9	8	9	0.00
06/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8129	9	8	9	0.00
06/10/2023	R214 On 01-August-24			Bond Future	13.20	57.6364	58.1507	57.6364	0.00
06/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1443	1	1	1	0.00
06/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1456	1	1	1	0.00
06/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1431	1	1	1	0.00
06/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6118	6	6	6	0.00
06/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6047	6	6	6	0.00
06/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6082	6	6	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
06/10/2023	R214 On 07-November-24			Bond Future	13.35	55.6916	56.2326	55.6916	0.00
06/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2236	2	2	2	0.00
06/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2253	2	2	2	0.00
06/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2219	2	2	2	0.00
06/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5468	6	5	6	0.00
06/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5411	6	5	6	0.00
06/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5440	6	5	6	0.00
06/10/2023	R248 On 02-November-23			Bond Future	12.93	70.2557	70.8272	70.2557	73,110.00
06/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1	0	0	0	0.00
06/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1	0	0	0	0.00
06/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
06/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	335	0	0	0	207.00
06/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3652	3	4	3	0.00
06/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	10	0	0	0	207.00
06/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2694	3	3	3	0.00
06/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6541	7	7	7	0.00
06/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	228	0	0	0	207.00
06/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8650	9	9	9	0.00
06/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8519	9	9	9	0.00
06/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8585	9	9	9	0.00
06/10/2023	R248 On 01-February-24			Bond Future	13.06	71.8115	72.3944	71.8115	167,550.00
06/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2673	2	3	2	0.00
06/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5301	5	5	5	0.00
06/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	704	1	1	1	0.00
06/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	716	1	1	1	0.00
06/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	693	1	1	1	0.00
06/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	901	1	1	1	100.00
06/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	206	0	0	0	1,000.00
06/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3493	3	3	3	0.00
06/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1906	2	2	2	1,000.00
06/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5107	6	5	6	0.00
06/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9351	10	9	10	0.00
06/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5842	6	6	6	0.00
06/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5746	6	6	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
06/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5794	6	6	6	0.00
06/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1144	1	1	1	1,100.00
06/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2469	3	2	3	1,100.00
06/10/2023	R248 On 02-May-24			Bond Future	13.18	68.9862	69.5742	68.9862	0.00
06/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	508	0	1	0	0.00
06/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	515	0	1	0	0.00
06/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	501	0	1	0	0.00
06/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10547	11	11	11	0.00
06/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10430	11	10	11	0.00
06/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10489	11	10	11	0.00
06/10/2023	R248 On 01-August-24			Bond Future	13.31	70.5428	71.1646	70.5428	13,000.00
06/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1826	2	2	2	0.00
06/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1842	2	2	2	0.00
06/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1811	2	2	2	0.00
06/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7285	8	7	8	0.00
06/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7200	8	7	8	0.00
06/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7242	8	7	8	0.00
06/10/2023	R248 On 07-November-24			Bond Future	13.46	67.7577	68.4119	67.7577	0.00
06/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2897	3	3	3	0.00
06/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2918	3	3	3	0.00
06/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2876	3	3	3	0.00
06/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6421	7	6	7	0.00
06/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6354	7	6	7	0.00
06/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6388	7	6	7	0.00
06/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00