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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 06/12/2023 TO: 06/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	2025 On 01-February-24			Bond Future	175.56	175.5131	175.5561	175.5131	11,910.00
06/12/2023	2025 On 02-May-24			Bond Future	179.47	179.4306	179.4746	179.4306	0.00
06/12/2023	2025 On 01-August-24			Bond Future	181.60	181.5562	181.6028	181.5562	0.00
06/12/2023	2025 On 07-November-24			Bond Future	185.89	185.8392	185.8888	185.8392	75.00
06/12/2023	2029 On 01-February-24			Bond Future	128.48	128.4148	128.4784	128.4148	7,360.00
06/12/2023	2029 On 02-May-24			Bond Future	129.97	129.9056	129.9706	129.9056	0.00
06/12/2023	2029 On 01-August-24			Bond Future	132.85	132.7844	132.8518	132.7844	0.00
06/12/2023	2029 On 07-November-24			Bond Future	134.58	134.5053	134.5760	134.5053	66.00
06/12/2023	2029 On 06-February-25			Bond Future	137.43	137.3543	137.4283	137.3543	0.00
06/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5028	5	5	5	0.00
06/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	2030 On 01-February-24			Bond Future	10.01	91.1348	91.2515	91.1348	77,761.00
06/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5522	5	6	5	0.00
06/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5559	5	6	5	0.00
06/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5485	5	5	5	0.00
06/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5338	5	5	5	0.00
06/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	993	1	1	1	1,360.00
06/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	405	0	0	0	400.00
06/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1307	1	1	1	400.00
06/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8249	8	8	8	0.00
06/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2177	2	2	2	500.00
06/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7368	7	7	7	0.00
06/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	912	1	1	1	500.00
06/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1532	1	2	1	200.00
06/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4214	4	4	4	0.00
06/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6962	7	7	7	0.00
06/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7331	7	7	7	0.00
06/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1144	1	1	1	500.00
06/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	33	0	0	0	500.00
06/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1176	1	1	1	0.00
06/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	41	0	0	0	200.00
06/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	189	0	0	0	700.00
06/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	899	1	1	1	0.00
06/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	599	1	1	1	0.00
06/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	33	0	0	0	500.00
06/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1404	1	1	1	0.00
06/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	18	0	0	0	400.00
06/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1047	1	1	1	0.00
06/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2254	2	2	2	0.00
06/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	101	0	0	0	1,360.00
06/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1318	1	1	1	0.00
06/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	93	0	0	0	0.00
06/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	89	0	0	0	0.00
06/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	91	0	0	0	0.00
06/12/2023	2030 On 02-May-24			Bond Future	10.07	93.1469	93.2661	93.1469	19,737.00
06/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1179	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
06/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3857	4	4	4	1,080.00
06/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8905	9	9	9	0.00
06/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2130	2	2	2	1,000.00
06/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7441	7	7	7	0.00
06/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1444	1	1	1	0.00
06/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1462	1	1	1	0.00
06/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1426	1	1	1	0.00
06/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3288	3	3	3	500.00
06/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4763	5	5	5	500.00
06/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11494	11	11	11	0.00
06/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	34	0	0	0	500.00
06/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	631	1	1	1	0.00
06/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1088	1	1	1	0.00
06/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2472	3	2	3	0.00
06/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2426	3	2	3	0.00
06/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2449	3	2	3	0.00
06/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	251	0	0	0	1,000.00
06/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	130	0	0	0	1,080.00
06/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	877	1	1	1	0.00
06/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1755	2	2	2	0.00
06/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2842	3	3	3	0.00
06/12/2023	2030 On 01-August-24			Bond Future	10.14	91.1834	91.3060	91.1834	0.00
06/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2867	3	3	3	0.00
06/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2890	3	3	3	0.00
06/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2844	3	3	3	0.00
06/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1939	2	2	2	0.00
06/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1908	2	2	2	0.00
06/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1923	2	2	2	0.00
06/12/2023	2030 On 07-November-24			Bond Future	10.22	93.3095	93.4359	93.3095	1,652.00
06/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3835	4	4	4	0.00
06/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3859	4	4	4	0.00
06/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3811	4	4	4	0.00
06/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1879	2	2	2	0.00
06/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1854	2	2	2	0.00
06/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1866	2	2	2	0.00

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06/12/2023	2030 On 06-February-25			Bond Future	10.32	91.2518	91.3821	91.2518	0.00
06/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3637	4	4	4	0.00
06/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2361	2	2	2	0.00
06/12/2023	2032 On 01-February-24			Bond Future	10.86	88.8442	89.0074	88.8442	88,338.00
06/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4796	5	5	5	0.00
06/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4756	5	5	5	0.00
06/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4837	5	5	5	0.00
06/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1438	1	1	1	8,500.00
06/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5452	5	5	5	0.00
06/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	94	0	0	0	1,200.00
06/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1079	1	1	1	1,200.00
06/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	8028	8	8	8	0.00
06/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	717	1	1	1	500.00
06/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2003	2	2	2	500.00
06/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8484	8	8	8	0.00
06/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7529	7	8	7	0.00
06/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1127	1	1	1	200.00
06/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4433	4	4	4	0.00
06/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3644	4	4	4	0.00
06/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2821	3	3	3	0.00
06/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2893	3	3	3	0.00
06/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	568	1	1	1	8,500.00
06/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	589	1	1	1	17,000.00
06/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	394	0	0	0	8,500.00
06/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	271	0	0	0	200.00
06/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1512	2	2	2	0.00
06/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	63	0	0	0	200.00
06/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	40	0	0	0	500.00
06/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	900	1	1	1	0.00
06/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2031	2	2	2	0.00
06/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	50	0	0	0	1,200.00
06/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1561	2	2	2	0.00
06/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4325	4	4	4	0.00
06/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	169	0	0	0	0.00

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06/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1243	1	1	1	0.00
06/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	224	0	0	0	0.00
06/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	233	0	0	0	0.00
06/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	228	0	0	0	0.00
06/12/2023	2032 On 02-May-24			Bond Future	10.94	86.6437	86.8105	86.6437	61,830.00
06/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2156	2	2	2	1,000.00
06/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8941	9	9	9	0.00
06/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1168	1	1	1	1,000.00
06/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1571	2	2	2	500.00
06/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2741	3	3	3	500.00
06/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9982	10	10	10	0.00
06/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3485	3	3	3	1,550.00
06/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10613	10	11	10	0.00
06/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1494	1	1	1	0.00
06/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1475	1	1	1	0.00
06/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1513	1	2	1	0.00
06/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1691	2	2	2	1,550.00
06/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3074	3	3	3	0.00
06/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4971	5	5	5	0.00
06/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1532	1	2	1	500.00
06/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1009	1	1	1	500.00
06/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1831	2	2	2	500.00
06/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3319	3	3	3	0.00
06/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3348	3	3	3	0.00
06/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3407	4	3	4	0.00
06/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3377	3	3	3	0.00
06/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	178	0	0	0	1,550.00
06/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1598	2	2	2	0.00
06/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3091	3	3	3	0.00
06/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	228	0	0	0	500.00
06/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2056	2	2	2	0.00
06/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3261	3	3	3	0.00
06/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2553	3	3	3	0.00
06/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	326	0	0	0	1,000.00
06/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3979	4	4	4	0.00

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06/12/2023	2032 On 01-August-24			Bond Future	11.04	88.5428	88.7139	88.5428	0.00
06/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3210	3	3	3	0.00
06/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3184	3	3	3	0.00
06/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3236	3	3	3	0.00
06/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2715	3	3	3	0.00
06/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2755	3	3	3	0.00
06/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2735	3	3	3	0.00
06/12/2023	2032 On 07-November-24			Bond Future	11.15	86.4408	86.6169	86.4408	1,526.00
06/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9860	10	10	10	0.00
06/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4355	4	4	4	1,615.00
06/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3910	4	4	4	0.00
06/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3883	4	4	4	0.00
06/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3937	4	4	4	0.00
06/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2437	3	2	3	0.00
06/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2470	3	2	3	0.00
06/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2453	3	2	3	0.00
06/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	669	1	1	1	1,615.00
06/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2202	2	2	2	0.00
06/12/2023	2032 On 06-February-25			Bond Future	11.28	88.2473	88.4283	88.2473	0.00
06/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4517	4	5	4	0.00
06/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2636	3	3	3	0.00
06/12/2023	2033 On 01-February-24			Bond Future	122.20	122.2656	122.2009	122.2656	8,052.00
06/12/2023	2033 On 02-May-24			Bond Future	123.46	123.5230	123.4568	123.5230	0.00
06/12/2023	2033 On 01-August-24			Bond Future	126.19	126.2604	126.1938	126.2604	0.00
06/12/2023	2033 On 07-November-24			Bond Future	127.66	127.7294	127.6629	127.7294	0.00
06/12/2023	2033 On 06-February-25			Bond Future	130.37	130.4350	130.3687	130.4350	0.00
06/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5429	5	5	5	0.00
06/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/12/2023	2037 On 01-February-24			Bond Future	12.03	77.2995	77.2092	77.2995	135,258.00
06/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2601	3	3	3	0.00
06/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2636	3	3	3	0.00
06/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2566	3	3	3	0.00
06/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9325	9	9	9	0.00
06/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4980	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
06/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1861	2	2	2	2,500.00
06/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	380	0	0	0	2,500.00
06/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1561	2	2	2	0.00
06/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	56	0	0	0	2,500.00
06/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1105	1	1	1	0.00
06/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1070	1	1	1	0.00
06/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1088	1	1	1	0.00
06/12/2023	2037 On 02-May-24			Bond Future	12.14	79.0062	78.9139	79.0062	0.00
06/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1172	1	1	1	0.00
06/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1189	1	1	1	0.00
06/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1155	1	1	1	0.00
06/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5068	5	5	5	0.00
06/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4988	5	5	5	0.00
06/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5028	5	5	5	0.00
06/12/2023	2037 On 01-August-24			Bond Future	12.26	76.4821	76.3884	76.4821	0.00
06/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8659	9	9	9	0.00
06/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6343	6	6	6	0.00
06/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3027	3	3	3	0.00
06/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3053	3	3	3	1,383.00
06/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3001	3	3	3	0.00
06/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3912	4	4	4	0.00
06/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3858	4	4	4	0.00
06/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3885	4	4	4	0.00
06/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1845	2	2	2	1,383.00
06/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1170	1	1	1	1,383.00
06/12/2023	2037 On 07-November-24			Bond Future	12.40	78.2645	78.1695	78.2645	9,175.00
06/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4615	5	5	5	0.00
06/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4644	5	5	5	0.00
06/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4586	5	5	5	0.00
06/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3710	4	4	4	0.00
06/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3668	4	4	4	0.00
06/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3689	4	4	4	0.00
06/12/2023	2037 On 06-February-25			Bond Future	12.54	75.6399	75.5440	75.6399	0.00
06/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4988	5	5	5	0.00
06/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3905	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
06/12/2023	2038 On 01-February-24			Bond Future	130.68	130.7894	130.6782	130.7894	3,549.00
06/12/2023	2038 On 02-May-24			Bond Future	133.59	133.7087	133.5949	133.7087	1,706.00
06/12/2023	2038 On 01-August-24			Bond Future	134.47	134.5894	134.4745	134.5894	0.00
06/12/2023	2038 On 07-November-24			Bond Future	137.65	137.7638	137.6475	137.7638	0.00
06/12/2023	2038 On 06-February-25			Bond Future	138.43	138.5488	138.4325	138.5488	0.00
06/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3203	3	3	3	0.00
06/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/12/2023	2040 On 01-February-24			Bond Future	12.32	77.2668	77.2016	77.2668	126,752.00
06/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1769	2	2	2	0.00
06/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3913	4	4	4	0.00
06/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8315	8	8	8	0.00
06/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1888	2	2	2	0.00
06/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1858	2	2	2	0.00
06/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1919	2	2	2	0.00
06/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1731	2	2	2	0.00
06/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1783	2	2	2	0.00
06/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1757	2	2	2	0.00
06/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	121	0	0	0	0.00
06/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	722	1	1	1	0.00
06/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1863	2	2	2	0.00
06/12/2023	2040 On 02-May-24			Bond Future	12.43	78.9727	78.9060	78.9727	0.00
06/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1068	1	1	1	0.00
06/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1052	1	1	1	0.00
06/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1085	1	1	1	0.00
06/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5811	6	6	6	0.00
06/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5901	6	6	6	0.00
06/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5856	6	6	6	0.00
06/12/2023	2040 On 01-August-24			Bond Future	12.55	76.1975	76.1300	76.1975	0.00
06/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3087	3	3	3	0.00
06/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3059	3	3	3	0.00
06/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3113	3	3	3	0.00
06/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4298	4	4	4	0.00
06/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4356	4	4	4	0.00
06/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4327	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
06/12/2023	2040 On 07-November-24			Bond Future	12.69	77.9730	77.9048	77.9730	8,697.00
06/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4821	5	5	5	0.00
06/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4791	5	5	5	0.00
06/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4852	5	5	5	0.00
06/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3945	4	4	4	0.00
06/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3990	4	4	4	0.00
06/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3967	4	4	4	0.00
06/12/2023	2040 On 06-February-25			Bond Future	12.84	75.0913	75.0228	75.0913	0.00
06/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4985	5	5	5	0.00
06/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4388	4	4	4	0.00
06/12/2023	2044 On 01-February-24			Bond Future	12.41	73.4321	73.2789	73.4321	99,465.00
06/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4976	5	5	5	0.00
06/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1466	2	1	2	0.00
06/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1493	2	1	2	0.00
06/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1440	2	1	2	0.00
06/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3937	4	4	4	0.00
06/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	744	1	1	1	15,000.00
06/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2269	2	2	2	0.00
06/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2207	2	2	2	0.00
06/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2238	2	2	2	0.00
06/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	491	0	0	0	5,000.00
06/12/2023	2044 On 02-May-24			Bond Future	12.53	75.0534	74.8968	75.0534	27.00
06/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	975	1	1	1	0.00
06/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	991	1	1	1	0.00
06/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	960	1	1	1	0.00
06/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6136	6	6	6	0.00
06/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6042	6	6	6	0.00
06/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6089	6	6	6	0.00
06/12/2023	2044 On 01-August-24			Bond Future	12.65	72.3174	72.1580	72.3174	0.00
06/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2794	3	3	3	0.00
06/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2820	3	3	3	0.00
06/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2768	3	3	3	0.00
06/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4822	5	5	5	0.00
06/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4759	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
06/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4790	5	5	5	0.00
06/12/2023	2044 On 07-November-24			Bond Future	12.78	74.0024	73.8400	74.0024	0.00
06/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4722	5	5	5	0.00
06/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4752	5	5	5	0.00
06/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4692	5	5	5	0.00
06/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4032	4	4	4	0.00
06/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3986	4	4	4	0.00
06/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4009	4	4	4	0.00
06/12/2023	2044 On 06-February-25			Bond Future	12.92	71.1628	70.9981	71.1628	0.00
06/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5031	5	5	5	0.00
06/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4492	4	4	4	0.00
06/12/2023	2046 On 01-February-24			Bond Future	115.08	115.0431	115.0776	115.0431	11,904.00
06/12/2023	2046 On 02-May-24			Bond Future	115.49	115.4497	115.4850	115.4497	4,626.00
06/12/2023	2046 On 01-August-24			Bond Future	118.04	118.0077	118.0447	118.0077	0.00
06/12/2023	2046 On 07-November-24			Bond Future	118.61	118.5727	118.6123	118.5727	0.00
06/12/2023	2046 On 06-February-25			Bond Future	121.12	121.0824	121.1242	121.0824	0.00
06/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7114	7	7	7	0.00
06/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/12/2023	2050 On 01-February-24			Bond Future	115.03	114.8016	115.0348	114.8016	10,813.00
06/12/2023	2050 On 02-May-24			Bond Future	117.60	117.3639	117.6025	117.3639	3,316.00
06/12/2023	2050 On 01-August-24			Bond Future	117.89	117.6454	117.8903	117.6454	0.00
06/12/2023	2050 On 07-November-24			Bond Future	120.67	120.4202	120.6720	120.4202	0.00
06/12/2023	2050 On 06-February-25			Bond Future	120.85	120.5928	120.8524	120.5928	0.00
06/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	5252	5	5	5	0.00
06/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	AL37 On 01-February-24			Index Future	939.58	938.8240	939.5760	938.8240	0.00
06/12/2023	AL37 On 02-May-24			Index Future	960.32	959.5520	960.3200	959.5520	0.00
06/12/2023	AL37 On 01-August-24			Index Future	981.39	980.6020	981.3890	980.6020	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
06/12/2023	AL37 On 07-November-24			Index Future	1004.33	1003.5180	1004.3270	1003.5180	0.00
06/12/2023	AL37 On 06-February-25			Index Future	1025.42	1024.5900	1025.4200	1024.5900	0.00
06/12/2023	AL7T On 01-February-24			Index Future	1080.23	1078.9310	1080.2260	1078.9310	0.00
06/12/2023	AL7T On 02-May-24			Index Future	1104.08	1102.7520	1104.0750	1102.7520	0.00
06/12/2023	AL7T On 01-August-24			Index Future	1128.30	1126.9430	1128.2980	1126.9430	0.00
06/12/2023	AL7T On 07-November-24			Index Future	1154.67	1153.2790	1154.6700	1153.2790	0.00
06/12/2023	AL7T On 06-February-25			Index Future	1178.92	1177.4960	1178.9210	1177.4960	0.00
06/12/2023	ALBI On 01-February-24			Index Future	938.25	938.3550	938.2540	938.3550	100.00
06/12/2023	ALBI On 02-May-24			Index Future	958.97	959.0720	958.9690	959.0720	0.00
06/12/2023	ALBI On 01-August-24			Index Future	980.01	980.1110	980.0080	980.1110	0.00
06/12/2023	ALBI On 07-November-24			Index Future	1002.91	1003.0170	1002.9140	1003.0170	0.00
06/12/2023	ALBI On 06-February-25			Index Future	1023.98	1024.0780	1023.9780	1024.0780	0.00
06/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C202 On 07-December-33			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
06/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	ES33 On 01-February-24			Bond Future	12.45	75.4114	75.6379	75.4114	0.00
06/12/2023	ES33 On 02-May-24			Bond Future	12.59	73.2959	73.5275	73.2959	0.00
06/12/2023	ES33 On 01-August-24			Bond Future	12.74	74.9194	75.1568	74.9194	0.00
06/12/2023	ES33 On 07-November-24			Bond Future	12.91	72.8818	73.1256	72.8818	0.00
06/12/2023	ES33 On 06-February-25			Bond Future	13.11	74.4203	74.6703	74.4203	0.00
06/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	939	1	1	1	0.00
06/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/12/2023	ES42 On 01-February-24			Bond Future	13.06	71.0146	70.9330	71.0146	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
06/12/2023	ES42 On 02-May-24			Bond Future	13.20	68.3372	68.2537	68.3372	0.00
06/12/2023	ES42 On 01-August-24			Bond Future	13.34	69.8502	69.7655	69.8502	0.00
06/12/2023	ES42 On 07-November-24			Bond Future	13.50	67.2274	67.1415	67.2274	0.00
06/12/2023	ES42 On 06-February-25			Bond Future	13.68	68.6434	68.5567	68.6434	0.00
06/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	163	0	0	0	0.00
06/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/12/2023	GOVI On 01-February-24			GOVI	924.89	924.9860	924.8940	924.9860	711.00
06/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	449040	45	45	45	0.00
06/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	448940	45	45	45	0.00
06/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	449140	45	45	45	0.00
06/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 02-May-24			GOVI	945.31	945.4080	945.3140	945.4080	0.00
06/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	56560	6	6	6	0.00
06/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	56760	6	6	6	0.00
06/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	56660	6	6	6	0.00
06/12/2023	GOVI On 01-August-24			GOVI	966.05	966.1470	966.0530	966.1470	0.00
06/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	226630	23	23	23	0.00
06/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	226830	23	23	23	0.00
06/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	226730	23	23	23	0.00
06/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 07-November-24			GOVI	988.63	988.7260	988.6330	988.7260	0.00
06/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	398530	40	40	40	0.00
06/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	398430	40	40	40	0.00
06/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	398330	40	40	40	0.00
06/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	GOVI On 06-February-25			GOVI	1009.40	1009.4870	1009.3970	1009.4870	0.00
06/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	373970	37	37	37	0.00
06/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/12/2023	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2023	IGOV On 01-February-24			Index Future	344.48	344.4650	344.4770	344.4650	606.00
06/12/2023	IGOV On 02-May-24			Index Future	352.17	352.1540	352.1660	352.1540	16.00
06/12/2023	IGOV On 01-August-24			Index Future	359.97	359.9610	359.9740	359.9610	0.00
06/12/2023	IGOV On 07-November-24			Index Future	368.47	368.4590	368.4740	368.4590	0.00
06/12/2023	IGOV On 06-February-25			Index Future	376.29	376.2740	376.2910	376.2740	0.00
06/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6540	91.6300	91.6540	0.00
06/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.35	91.6650	91.6500	91.6650	0.00
06/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.32	91.7020	91.6800	91.7020	0.00
06/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.30	91.7230	91.7000	91.7230	0.00
06/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.21	91.8150	91.7900	91.8150	0.00
06/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.19	91.8340	91.8100	91.8340	0.00
06/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.04	91.9530	91.9600	91.9530	0.00
06/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.81	92.1710	92.1900	92.1710	0.00
06/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.49	92.4940	92.5100	92.4940	0.00
06/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.36	92.6210	92.6400	92.6210	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
06/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.28	92.7120	92.7200	92.7120	0.00
06/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.25	92.7660	92.7500	92.7660	0.00
06/12/2023	R035 On 01-February-24			Bond Future	11.64	86.8566	86.9043	86.8566	68,076.00
06/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	119	0	0	0	400.00
06/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	540	1	1	1	400.00
06/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9076	9	9	9	0.00
06/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3530	4	4	4	0.00
06/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3491	3	3	3	0.00
06/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3570	4	4	4	0.00
06/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	650	1	1	1	0.00
06/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	674	1	1	1	0.00
06/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	662	1	1	1	0.00
06/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	55	0	0	0	400.00
06/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3431	3	3	3	0.00
06/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5900	6	6	6	0.00
06/12/2023	R035 On 02-May-24			Bond Future	11.74	84.2625	84.3112	84.2625	105,087.00
06/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1402	1	1	1	0.00
06/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1383	1	1	1	0.00
06/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1421	1	1	1	0.00
06/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4311	4	4	4	0.00
06/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4384	4	4	4	0.00
06/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4348	4	4	4	0.00
06/12/2023	R035 On 01-August-24			Bond Future	11.85	86.1096	86.1600	86.1096	0.00
06/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3307	3	3	3	0.00
06/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3279	3	3	3	0.00
06/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3335	3	3	3	0.00
06/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3537	4	4	4	0.00
06/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3586	4	4	4	0.00
06/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3562	4	4	4	0.00
06/12/2023	R035 On 07-November-24			Bond Future	11.98	83.6024	83.6550	83.6024	19,875.00
06/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4240	4	4	4	0.00
06/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4211	4	4	4	0.00
06/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4269	4	4	4	0.00
06/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3218	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
06/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3260	3	3	3	0.00
06/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3239	3	3	3	0.00
06/12/2023	R035 On 06-February-25			Bond Future	12.13	85.3500	85.4049	85.3500	0.00
06/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4795	5	5	5	0.00
06/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3411	3	3	3	0.00
06/12/2023	R053 On 01-February-24			Bond Future	12.33	98.6656	98.5010	98.6656	0.00
06/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5268	5	5	5	0.00
06/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5215	5	5	5	0.00
06/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5320	5	5	5	0.00
06/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	979	1	1	1	0.00
06/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1011	1	1	1	0.00
06/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	995	1	1	1	0.00
06/12/2023	R053 On 02-May-24			Bond Future	12.44	94.9793	94.8111	94.9793	5,189.00
06/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6635	7	7	7	0.00
06/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6682	7	7	7	0.00
06/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6589	7	7	7	0.00
06/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2489	2	2	2	0.00
06/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2447	2	2	2	0.00
06/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2468	2	2	2	0.00
06/12/2023	R053 On 01-August-24			Bond Future	12.55	97.0607	96.8895	97.0607	0.00
06/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7516	8	8	8	0.00
06/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7560	8	8	8	0.00
06/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7472	8	7	8	0.00
06/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3446	3	3	3	0.00
06/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3402	3	3	3	0.00
06/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3424	3	3	3	0.00
06/12/2023	R053 On 07-November-24			Bond Future	12.68	93.4516	93.2775	93.4516	0.00
06/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6359	6	6	6	0.00
06/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6398	7	6	7	0.00
06/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6319	6	6	6	0.00
06/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5544	5	6	5	0.00
06/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5483	5	5	5	0.00
06/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5514	5	6	5	0.00
06/12/2023	R053 On 06-February-25			Bond Future	12.82	95.4020	95.2256	95.4020	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
06/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6788	7	7	7	0.00
06/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5942	6	6	6	0.00
06/12/2023	R186 On 01-February-24			Bond Future	8.78	105.5470	105.6019	105.5470	77,371.00
06/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1961	2	2	2	0.00
06/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1983	2	2	2	0.00
06/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1939	2	2	2	0.00
06/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	125	0	0	0	0.00
06/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	119	0	0	0	0.00
06/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	122	0	0	0	0.00
06/12/2023	R186 On 02-May-24			Bond Future	8.76	107.8774	107.9334	107.8774	10,568.00
06/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	240	0	0	0	0.00
06/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	245	0	0	0	0.00
06/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	235	0	0	0	0.00
06/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3913	4	4	4	0.00
06/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2561	3	3	3	2,030.00
06/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	138	0	0	0	2,030.00
06/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	309	0	0	0	0.00
06/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2076	2	2	2	0.00
06/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2039	2	2	2	0.00
06/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2058	2	2	2	0.00
06/12/2023	R186 On 01-August-24			Bond Future	8.74	104.9339	104.9922	104.9339	0.00
06/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1061	1	1	1	0.00
06/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1073	1	1	1	0.00
06/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1049	1	1	1	0.00
06/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1186	1	1	1	0.00
06/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1167	1	1	1	0.00
06/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1177	1	1	1	0.00
06/12/2023	R186 On 07-November-24			Bond Future	8.74	107.3815	107.4425	107.3815	45,250.00
06/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1729	2	2	2	0.00
06/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1716	2	2	2	0.00
06/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1743	2	2	2	0.00
06/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	946	1	1	1	0.00
06/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	958	1	1	1	0.00
06/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	952	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
06/12/2023	R186 On 06-February-25			Bond Future	8.77	104.3126	104.3767	104.3126	0.00
06/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1518	1	2	1	0.00
06/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1080	1	1	1	0.00
06/12/2023	R202 On 01-February-24			Bond Future	257.55	257.4782	257.5525	257.4782	5,070.00
06/12/2023	R202 On 02-May-24			Bond Future	263.30	263.2251	263.3011	263.2251	0.00
06/12/2023	R202 On 01-August-24			Bond Future	264.01	263.9314	264.0116	263.9314	0.00
06/12/2023	R202 On 07-November-24			Bond Future	270.24	270.1572	270.2420	270.1572	6.00
06/12/2023	R202 On 06-February-25			Bond Future	270.71	270.6193	270.7107	270.6193	0.00
06/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3921	4	4	4	0.00
06/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/12/2023	R209 On 01-February-24			Bond Future	11.78	66.9562	66.9474	66.9562	14,301.00
06/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2474	2	2	2	0.00
06/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2442	2	2	2	0.00
06/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2506	3	3	3	0.00
06/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	816	1	1	1	0.00
06/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	844	1	1	1	0.00
06/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	830	1	1	1	0.00
06/12/2023	R209 On 02-May-24			Bond Future	11.87	65.2814	65.2725	65.2814	0.00
06/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1016	1	1	1	0.00
06/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1002	1	1	1	0.00
06/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1031	1	1	1	0.00
06/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4315	4	4	4	0.00
06/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4385	4	4	4	0.00
06/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4350	4	4	4	0.00
06/12/2023	R209 On 01-August-24			Bond Future	11.97	66.7122	66.7036	66.7122	0.00
06/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2568	3	3	3	0.00
06/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2545	3	3	3	0.00
06/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2591	3	3	3	0.00
06/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3389	3	3	3	0.00
06/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3437	3	3	3	0.00
06/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3413	3	3	3	0.00
06/12/2023	R209 On 07-November-24			Bond Future	12.09	65.1113	65.1032	65.1113	5,237.00
06/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3773	4	4	4	0.00
06/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3798	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
06/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3748	4	4	4	0.00
06/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3222	3	3	3	0.00
06/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3182	3	3	3	0.00
06/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3202	3	3	3	0.00
06/12/2023	R209 On 06-February-25			Bond Future	12.22	66.4720	66.4647	66.4720	0.00
06/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4214	4	4	4	0.00
06/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3258	3	3	3	0.00
06/12/2023	R210 On 01-February-24			Bond Future	232.67	232.8415	232.6674	232.8415	501.00
06/12/2023	R210 On 02-May-24			Bond Future	234.58	234.7622	234.5844	234.7622	0.00
06/12/2023	R210 On 01-August-24			Bond Future	239.78	239.9645	239.7845	239.9645	0.00
06/12/2023	R210 On 07-November-24			Bond Future	242.08	242.2622	242.0812	242.2622	60.00
06/12/2023	R210 On 06-February-25			Bond Future	247.21	247.3921	247.2104	247.3921	0.00
06/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7600	8	8	8	0.00
06/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/12/2023	R213 On 01-February-24			Bond Future	10.54	85.6274	85.7518	85.6274	29,281.00
06/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5054	5	5	5	0.00
06/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5092	5	5	5	0.00
06/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5017	5	5	5	0.00
06/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	157	0	0	0	0.00
06/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	151	0	0	0	0.00
06/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	154	0	0	0	0.00
06/12/2023	R213 On 02-May-24			Bond Future	10.61	83.9593	84.0864	83.9593	0.00
06/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1429	1	1	1	0.00
06/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1447	1	1	1	0.00
06/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1412	1	1	1	0.00
06/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2819	3	3	3	0.00
06/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2768	3	3	3	0.00
06/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2794	3	3	3	0.00
06/12/2023	R213 On 01-August-24			Bond Future	10.69	85.8000	85.9305	85.8000	0.00
06/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2990	3	3	3	0.00
06/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3014	3	3	3	0.00
06/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2967	3	3	3	0.00
06/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2256	2	2	2	0.00
06/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2222	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
06/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2239	2	2	2	0.00
06/12/2023	R213 On 07-November-24			Bond Future	10.79	84.2403	84.3748	84.2403	16,191.00
06/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3795	4	4	4	0.00
06/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3769	4	4	4	0.00
06/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3819	4	4	4	0.00
06/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2094	2	2	2	0.00
06/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2122	2	2	2	0.00
06/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2108	2	2	2	0.00
06/12/2023	R213 On 06-February-25			Bond Future	10.92	86.0028	86.1413	86.0028	0.00
06/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3992	4	4	4	0.00
06/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2348	2	2	2	0.00
06/12/2023	R214 On 01-February-24			Bond Future	12.20	62.4166	62.3355	62.4166	10,900.00
06/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1431	1	1	1	0.00
06/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1407	1	1	1	0.00
06/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1455	2	1	2	0.00
06/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1630	2	2	2	0.00
06/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1678	2	2	2	0.00
06/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1654	2	2	2	0.00
06/12/2023	R214 On 02-May-24			Bond Future	12.29	60.4902	60.4074	60.4902	10,172.00
06/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2104	2	2	2	7,110.00
06/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6196	6	6	6	0.00
06/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4106	4	4	4	0.00
06/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2058	2	2	2	10,000.00
06/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	861	1	1	1	0.00
06/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	848	1	1	1	0.00
06/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	875	1	1	1	0.00
06/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4919	5	5	5	0.00
06/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4997	5	5	5	0.00
06/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4958	5	5	5	0.00
06/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2833	3	3	3	0.00
06/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1471	1	1	1	17,110.00
06/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2883	3	3	3	0.00
06/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	809	1	1	1	17,110.00
06/12/2023	R214 On 01-August-24			Bond Future	12.39	61.8162	61.7320	61.8162	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
06/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2617	3	3	3	0.00
06/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2594	3	3	3	0.00
06/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2640	3	3	3	0.00
06/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3650	4	4	4	0.00
06/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3700	4	4	4	0.00
06/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3675	4	4	4	0.00
06/12/2023	R214 On 07-November-24			Bond Future	12.52	59.9508	59.8653	59.9508	0.00
06/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3849	4	4	4	0.00
06/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3874	4	4	4	0.00
06/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3823	4	4	4	0.00
06/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3440	3	3	3	0.00
06/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3400	3	3	3	0.00
06/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3420	3	3	3	0.00
06/12/2023	R214 On 06-February-25			Bond Future	12.65	61.2038	61.1175	61.2038	0.00
06/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4109	4	4	4	0.00
06/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3832	4	4	4	0.00
06/12/2023	R248 On 01-February-24			Bond Future	12.33	76.6146	76.4277	76.6146	246,288.00
06/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8331	9	8	9	0.00
06/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4798	5	5	5	0.00
06/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1377	1	1	1	0.00
06/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1403	2	1	2	0.00
06/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1352	1	1	1	0.00
06/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1796	2	2	2	0.00
06/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	279	0	0	0	0.00
06/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5974	6	6	6	0.00
06/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	355	0	0	0	0.00
06/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1968	2	2	2	0.00
06/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5391	5	5	5	0.00
06/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2467	2	2	2	0.00
06/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2400	2	2	2	0.00
06/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2434	2	2	2	0.00
06/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	560	1	1	1	0.00
06/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	141	0	0	0	0.00
06/12/2023	R248 On 02-May-24			Bond Future	12.43	73.8579	73.6668	73.8579	13,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	790	1	1	1	0.00
06/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3011	3	3	3	0.00
06/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5623	6	6	6	0.00
06/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	890	1	1	1	0.00
06/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	904	1	1	1	0.00
06/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	875	1	1	1	0.00
06/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6828	7	7	7	0.00
06/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6727	7	7	7	0.00
06/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6777	7	7	7	0.00
06/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1656	2	2	2	0.00
06/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3187	3	3	3	0.00
06/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7140	7	7	7	0.00
06/12/2023	R248 On 01-August-24			Bond Future	12.54	75.4769	75.2821	75.4769	13,000.00
06/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3198	3	3	3	0.00
06/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3226	3	3	3	0.00
06/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3171	3	3	3	0.00
06/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4527	4	5	4	0.00
06/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4467	4	4	4	0.00
06/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4497	4	4	4	0.00
06/12/2023	R248 On 07-November-24			Bond Future	12.67	72.7849	72.5865	72.7849	0.00
06/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4885	5	5	5	0.00
06/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4916	5	5	5	0.00
06/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4855	5	5	5	0.00
06/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4226	4	4	4	0.00
06/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4178	4	4	4	0.00
06/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4202	4	4	4	0.00
06/12/2023	R248 On 06-February-25			Bond Future	12.80	74.3056	74.1040	74.3056	0.00
06/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4569	5	5	5	0.00
06/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5082	5	5	5	0.00
06/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/12/2023	X213 On 28-February-31			Bond Future	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
06/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00