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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	2025 On 03-August-23			Bond Future	170.45	170.3080	170.4458	170.3080	6,305.00
01/06/2023	2025 On 02-November-23			Bond Future	174.35	174.2079	174.3483	174.2079	0.00
01/06/2023	2025 On 01-February-24			Bond Future	176.64	176.4999	176.6431	176.4999	0.00
01/06/2023	2025 On 02-May-24			Bond Future	180.88	180.7336	180.8802	180.7336	0.00
01/06/2023	2025 On 01-August-24			Bond Future	183.12	182.9724	183.1228	182.9724	0.00
01/06/2023	2029 On 03-August-23			Bond Future	123.35	123.2210	123.3487	123.2210	2,275.00
01/06/2023	2029 On 02-November-23			Bond Future	124.84	124.7084	124.8385	124.7084	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
01/06/2023	2029 On 01-February-24			Bond Future	127.77	127.6403	127.7732	127.6403	0.00
01/06/2023	2029 On 02-May-24			Bond Future	129.46	129.3251	129.4610	129.3251	0.00
01/06/2023	2029 On 01-August-24			Bond Future	132.39	132.2527	132.3922	132.2527	0.00
01/06/2023	2030 On 03-August-23			Bond Future	11.33	84.8869	11.3312	84.8869	96,453.00
01/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	1459	1	1459	1	0.00
01/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	5160	5	5160	5	0.00
01/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	176	0	176	0	1,012.00
01/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	341	0	341	0	350.00
01/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	1414	1	1414	1	0.00
01/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	1436	1	1436	1	0.00
01/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	6195	6	6195	6	0.00
01/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	150	0	150	0	350.00
01/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	1342	1	1342	1	0.00
01/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	1378	2	1378	2	0.00
01/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	3167	3	3167	3	0.00
01/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	235	0	235	0	1,012.00
01/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	4068	4	4068	4	0.00
01/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	1360	2	1360	2	0.00
01/06/2023	2030 On 02-November-23			Bond Future	11.44	86.8109	11.4381	86.8109	312.00
01/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	4283	4	4283	4	0.00
01/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	1615	2	1615	2	500.00
01/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	2502	2	2502	2	0.00
01/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1166	1	1166	1	0.00
01/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	402	0	402	0	500.00
01/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	924	1	924	1	500.00
01/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	2201	2	2201	2	0.00
01/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1140	1	1140	1	0.00
01/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1153	1	1153	1	0.00
01/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	495	0	495	0	800.00
01/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	708	1	708	1	500.00
01/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	274	0	274	0	800.00
01/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	8064	8	8064	8	0.00
01/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	6115	6	6115	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
01/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	3678	4	3678	4	0.00
01/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	3706	4	3706	4	0.00
01/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	2233	2	2233	2	500.00
01/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	1080	1	1080	1	500.00
01/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	4230	4	4230	4	0.00
01/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	6796	7	6796	7	0.00
01/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	3650	4	3650	4	0.00
01/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	4973	5	4973	5	0.00
01/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1984	2	1984	2	800.00
01/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	2882	3	2882	3	0.00
01/06/2023	2030 On 01-February-24			Bond Future	11.54	84.8258	11.5429	84.8258	0.00
01/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	3125	3	3125	3	0.00
01/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	2316	2	2316	2	0.00
01/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	3377	3	3377	3	0.00
01/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	3955	4	3955	4	0.00
01/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	2297	2	2297	2	0.00
01/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	943	1	943	1	500.00
01/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	2222	2	2222	2	0.00
01/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	377	0	377	0	400.00
01/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	552	1	552	1	500.00
01/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	674	1	674	1	400.00
01/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	2335	2	2335	2	0.00
01/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	1693	2	1693	2	0.00
01/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	577	1	577	1	1,360.00
01/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	743	1	743	1	200.00
01/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	6244	6	6244	6	0.00
01/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	8360	9	8360	9	0.00
01/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	7178	7	7178	7	0.00
01/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	7036	7	7036	7	0.00
01/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	3000	3	3000	3	0.00
01/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	2175	2	2175	2	500.00
01/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1858	2	1858	2	400.00
01/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	6548	7	6548	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	3118	3	3118	3	1,360.00
01/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	5498	6	5498	6	0.00
01/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	3801	4	3801	4	200.00
01/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	3039	3	3039	3	0.00
01/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	3019	3	3019	3	0.00
01/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	2338	2	2338	2	200.00
01/06/2023	2030 On 02-May-24			Bond Future	11.65	86.8424	11.6501	86.8424	0.00
01/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	6540	6	6540	6	0.00
01/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	1911	2	1911	2	500.00
01/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	3485	3	3485	3	0.00
01/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	844	1	844	1	1,000.00
01/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	623	1	623	1	0.00
01/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	4524	4	4524	4	0.00
01/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	1479	1	1479	1	1,080.00
01/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	1250	1	1250	1	500.00
01/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	526	0	526	0	1,000.00
01/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	617	1	617	1	0.00
01/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	611	1	611	1	0.00
01/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	7782	8	7782	8	0.00
01/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	7747	8	7747	8	0.00
01/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	8314	9	8314	9	0.00
01/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	5175	5	5175	5	0.00
01/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	4625	5	4625	5	0.00
01/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3904	4	3904	4	0.00
01/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1874	2	1874	2	1,080.00
01/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	7712	8	7712	8	0.00
01/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	6594	7	6594	7	0.00
01/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	2419	3	2419	3	1,000.00
01/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	1204	1	1204	1	500.00
01/06/2023	2030 On 01-August-24			Bond Future	11.80	84.7806	11.8029	84.7806	0.00
01/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1128	1	1128	1	0.00
01/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1120	1	1120	1	0.00
01/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1111	1	1111	1	0.00

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01/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	6425	7	6425	7	0.00
01/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	6395	7	6395	7	0.00
01/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	6365	7	6365	7	0.00
01/06/2023	2032 On 03-August-23			Bond Future	11.94	82.9533	11.9408	82.9533	115,408.00
01/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	588	0	588	0	0.00
01/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	1733	2	1733	2	5,000.00
01/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	1151	1	1151	1	0.00
01/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	1129	1	1129	1	0.00
01/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
01/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	12	0	12	0	7,500.00
01/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	1842	0	1842	0	2,940.00
01/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	1173	1	1173	1	0.00
01/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	744	1	744	1	0.00
01/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	1477	1	1477	1	5,000.00
01/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	1664	2	1664	2	0.00
01/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	2565	3	2565	3	7,500.00
01/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1962	2	1962	2	0.00
01/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	1388	0	1388	0	2,940.00
01/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	8033	8	8033	8	0.00
01/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	11763	12	11763	12	0.00
01/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	2011	2	2011	2	0.00
01/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1986	2	1986	2	0.00
01/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	1462	2	1462	2	0.00
01/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	2883	3	2883	3	7,500.00
01/06/2023	2032 On 02-November-23			Bond Future	12.06	80.6690	12.0603	80.6690	65,502.00
01/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	3092	3	3092	3	0.00
01/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1049	1	1049	1	0.00
01/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	906	1	906	1	500.00
01/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1061	1	1061	1	0.00
01/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	2225	2	2225	2	0.00
01/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	492	0	492	0	500.00
01/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1072	1	1072	1	0.00
01/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	4868	5	4868	5	0.00

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01/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	7463	8	7463	8	0.00
01/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	5420	6	5420	6	0.00
01/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	2949	3	2949	3	0.00
01/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	4904	5	4904	5	0.00
01/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	4940	5	4940	5	0.00
01/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	2203	2	2203	2	500.00
01/06/2023	2032 On 01-February-24			Bond Future	12.18	82.5475	12.1755	82.5475	0.00
01/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	4307	4	4307	4	0.00
01/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	2452	2	2452	2	0.00
01/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	908	1	908	1	1,200.00
01/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	4609	4	4609	4	0.00
01/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	2432	2	2432	2	0.00
01/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	3985	4	3985	4	0.00
01/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	1235	1	1235	1	500.00
01/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	2252	2	2252	2	0.00
01/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	768	1	768	1	500.00
01/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	925	1	925	1	200.00
01/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	407	0	407	0	1,200.00
01/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	2412	2	2412	2	0.00
01/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	3947	4	3947	4	0.00
01/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	10695	11	10695	11	0.00
01/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	4148	4	4148	4	200.00
01/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	6190	6	6190	6	0.00
01/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	3922	4	3922	4	0.00
01/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	2224	2	2224	2	500.00
01/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	7448	8	7448	8	0.00
01/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	7368	8	7368	8	0.00
01/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	3898	4	3898	4	0.00
01/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	2577	3	2577	3	200.00
01/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	8140	8	8140	8	0.00
01/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	2387	3	2387	3	1,200.00
01/06/2023	2032 On 02-May-24			Bond Future	12.29	80.3450	12.2898	80.3450	0.00
01/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	6114	6	6114	6	0.00

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01/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	1242	1	1242	1	500.00
01/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	1546	1	1546	1	1,550.00
01/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	787	1	787	1	500.00
01/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	757	1	757	1	0.00
01/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	750	1	750	1	0.00
01/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	5617	5	5617	5	0.00
01/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	4826	5	4826	5	0.00
01/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	833	1	833	1	1,550.00
01/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1013	1	1013	1	1,000.00
01/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	764	1	764	1	0.00
01/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	623	1	623	1	1,000.00
01/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	9489	10	9489	10	0.00
01/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	8654	9	8654	9	0.00
01/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	7464	8	7464	8	0.00
01/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	8288	9	8288	9	0.00
01/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1916	2	1916	2	500.00
01/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	8736	9	8736	9	0.00
01/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	8695	9	8695	9	0.00
01/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	8531	9	8531	9	0.00
01/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	5713	6	5713	6	0.00
01/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	2265	2	2265	2	1,000.00
01/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	6611	7	6611	7	0.00
01/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1732	2	1732	2	1,550.00
01/06/2023	2032 On 01-August-24			Bond Future	12.44	82.1414	12.4385	82.1414	0.00
01/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	1398	1	1398	1	0.00
01/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	1388	1	1388	1	0.00
01/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	1409	1	1409	1	0.00
01/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	7040	7	7040	7	0.00
01/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	7110	7	7110	7	0.00
01/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	7074	7	7074	7	0.00
01/06/2023	2033 On 03-August-23			Bond Future	116.03	116.1721	116.0332	116.1721	7,227.00
01/06/2023	2033 On 02-November-23			Bond Future	117.26	117.4046	117.2620	117.4046	0.00
01/06/2023	2033 On 01-February-24			Bond Future	120.02	120.1647	120.0187	120.1647	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
01/06/2023	2033 On 02-May-24			Bond Future	121.42	121.5746	121.4248	121.5746	0.00
01/06/2023	2033 On 01-August-24			Bond Future	124.17	124.3269	124.1742	124.3269	0.00
01/06/2023	2037 On 03-August-23			Bond Future	12.70	73.0406	12.6974	73.0406	133,094.00
01/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
01/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	24	0	24	0	1,800.00
01/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	645	1	645	1	0.00
01/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	617	1	617	1	0.00
01/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	631	1	631	1	0.00
01/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	3592	4	3592	4	0.00
01/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	3632	4	3632	4	0.00
01/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	3553	4	3553	4	0.00
01/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	9431	10	9431	10	0.00
01/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	13807	14	13807	14	0.00
01/06/2023	2037 On 02-November-23			Bond Future	12.82	74.6963	12.8181	74.6963	0.00
01/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	615	1	615	1	0.00
01/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1138	1	1138	1	750.00
01/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	606	1	606	1	0.00
01/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	2093	2	2093	2	750.00
01/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	6236	6	6236	6	0.00
01/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	624	1	624	1	0.00
01/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	7357	8	7357	8	0.00
01/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	1172	1	1172	1	750.00
01/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	7309	8	7309	8	0.00
01/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	3602	4	3602	4	0.00
01/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	5284	6	5284	6	0.00
01/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	7262	8	7262	8	0.00
01/06/2023	2037 On 01-February-24			Bond Future	12.94	72.1789	12.9385	72.1789	0.00
01/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	6535	6	6535	6	0.00
01/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	2111	2	2111	2	0.00
01/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	2130	2	2130	2	0.00
01/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	1706	2	1706	2	2,500.00
01/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	3544	3	3544	3	0.00
01/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	2150	2	2150	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
01/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	5226	5	5226	5	0.00
01/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	6048	6	6048	6	0.00
01/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	3586	4	3586	4	2,500.00
01/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1908	2	1908	2	2,500.00
01/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	5259	6	5259	6	0.00
01/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	5291	6	5291	6	0.00
01/06/2023	2037 On 02-May-24			Bond Future	13.06	73.8950	13.0591	73.8950	0.00
01/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1012	1	1012	1	0.00
01/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1021	1	1021	1	0.00
01/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1031	1	1031	1	0.00
01/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	9545	10	9545	10	0.00
01/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	9498	10	9498	10	0.00
01/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	9451	10	9451	10	0.00
01/06/2023	2037 On 01-August-24			Bond Future	13.21	71.2918	13.2103	71.2918	0.00
01/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	1933	2	1933	2	0.00
01/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	1905	2	1905	2	0.00
01/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	1919	2	1919	2	0.00
01/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	7467	8	7467	8	0.00
01/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	7506	8	7506	8	0.00
01/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	7428	8	7428	8	0.00
01/06/2023	2038 On 03-August-23			Bond Future	125.54	125.3240	125.5384	125.3240	3,022.00
01/06/2023	2038 On 02-November-23			Bond Future	128.41	128.1939	128.4127	128.1939	1,656.00
01/06/2023	2038 On 01-February-24			Bond Future	129.40	129.1788	129.4024	129.1788	0.00
01/06/2023	2038 On 02-May-24			Bond Future	132.51	132.2776	132.5064	132.2776	0.00
01/06/2023	2038 On 01-August-24			Bond Future	133.42	133.1865	133.4208	133.1865	0.00
01/06/2023	2040 On 03-August-23			Bond Future	12.81	74.0030	12.8058	74.0030	133,027.00
01/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	645	1	645	1	0.00
01/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	660	1	660	1	0.00
01/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	674	1	674	1	0.00
01/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	3874	4	3874	4	0.00
01/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	3917	4	3917	4	0.00
01/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	3960	4	3960	4	0.00
01/06/2023	2040 On 02-November-23			Bond Future	12.92	75.6805	12.9244	75.6805	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
01/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	788	1	788	1	128.00
01/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	591	1	591	1	0.00
01/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	2195	2	2195	2	128.00
01/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	5350	5	5350	5	0.00
01/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	582	1	582	1	0.00
01/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	574	1	574	1	0.00
01/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	8269	9	8269	9	0.00
01/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	8163	8	8163	8	0.00
01/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1714	2	1714	2	128.00
01/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3944	4	3944	4	0.00
01/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	7140	7	7140	7	0.00
01/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	8216	8	8216	8	0.00
01/06/2023	2040 On 01-February-24			Bond Future	13.04	72.9357	13.0428	72.9357	28.00
01/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2141	2	2141	2	0.00
01/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2100	2	2100	2	0.00
01/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2121	2	2121	2	0.00
01/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	5929	6	5929	6	0.00
01/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	5966	6	5966	6	0.00
01/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	5893	6	5893	6	0.00
01/06/2023	2040 On 02-May-24			Bond Future	13.16	74.6698	13.1608	74.6698	0.00
01/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1215	1	1215	1	0.00
01/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1192	1	1192	1	0.00
01/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1203	1	1203	1	0.00
01/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	9844	10	9844	10	0.00
01/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	9944	10	9944	10	0.00
01/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	9894	10	9894	10	0.00
01/06/2023	2040 On 01-August-24			Bond Future	13.31	71.8334	13.3079	71.8334	0.00
01/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2320	2	2320	2	0.00
01/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2336	2	2336	2	0.00
01/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2352	2	2352	2	0.00
01/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	7492	8	7492	8	0.00
01/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	7532	8	7532	8	0.00
01/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	7572	8	7572	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
01/06/2023	2044 On 03-August-23			Bond Future	12.83	70.5540	12.8320	70.5540	84,933.00
01/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	180	0	180	0	4,553.00
01/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1079	1	1079	1	0.00
01/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	534	0	534	0	0.00
01/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	345	0	345	0	0.00
01/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	508	0	508	0	0.00
01/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	521	0	521	0	0.00
01/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	4298	5	4298	5	0.00
01/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	4344	5	4344	5	0.00
01/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	5072	5	5072	5	4,754.00
01/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	4252	5	4252	5	0.00
01/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	2903	3	2903	3	9,106.00
01/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	6432	7	6432	7	3,076.00
01/06/2023	2044 On 02-November-23			Bond Future	12.95	72.1534	12.9458	72.1534	0.00
01/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	534	0	534	0	0.00
01/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	542	1	542	1	0.00
01/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	551	1	551	1	0.00
01/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	8534	9	8534	9	0.00
01/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	8589	9	8589	9	0.00
01/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	8644	9	8644	9	0.00
01/06/2023	2044 On 01-February-24			Bond Future	13.06	69.4517	13.0591	69.4517	0.00
01/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	1976	2	1976	2	0.00
01/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	1995	2	1995	2	0.00
01/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2015	2	2015	2	0.00
01/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	6231	6	6231	6	0.00
01/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	6269	6	6269	6	0.00
01/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	6307	7	6307	7	0.00
01/06/2023	2044 On 02-May-24			Bond Future	13.17	71.1029	13.1717	71.1029	0.00
01/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1182	1	1182	1	0.00
01/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1194	1	1194	1	0.00
01/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1205	1	1205	1	0.00
01/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	9717	10	9717	10	0.00
01/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	9768	10	9768	10	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
01/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	9819	10	9819	10	0.00
01/06/2023	2044 On 01-August-24			Bond Future	13.31	68.3118	13.3117	68.3118	0.00
01/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	2226	2	2226	2	0.00
01/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	2194	2	2194	2	0.00
01/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	2210	2	2210	2	0.00
01/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	7712	8	7712	8	0.00
01/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	7754	8	7754	8	0.00
01/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	7671	8	7671	8	0.00
01/06/2023	2046 On 03-August-23			Bond Future	110.43	109.4725	110.4346	109.4725	12,882.00
01/06/2023	2046 On 02-November-23			Bond Future	110.87	109.8830	110.8665	109.8830	4,626.00
01/06/2023	2046 On 01-February-24			Bond Future	113.47	112.4664	113.4731	112.4664	0.00
01/06/2023	2046 On 02-May-24			Bond Future	114.03	113.0007	114.0310	113.0007	0.00
01/06/2023	2046 On 01-August-24			Bond Future	116.61	115.5571	116.6113	115.5571	0.00
01/06/2023	2050 On 03-August-23			Bond Future	109.43	110.4229	109.4303	110.4229	10,740.00
01/06/2023	2050 On 02-November-23			Bond Future	111.94	112.9515	111.9358	112.9515	3,364.00
01/06/2023	2050 On 01-February-24			Bond Future	112.31	113.3499	112.3098	113.3499	0.00
01/06/2023	2050 On 02-May-24			Bond Future	115.00	116.0688	115.0040	116.0688	0.00
01/06/2023	2050 On 01-August-24			Bond Future	115.28	116.3723	115.2833	116.3723	0.00
01/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	AL37 On 03-August-23			Index Future	859.98	856.9460	859.9760	856.9460	0.00
01/06/2023	AL37 On 02-November-23			Index Future	879.46	876.3600	879.4550	876.3600	0.00
01/06/2023	AL37 On 01-February-24			Index Future	899.93	896.7600	899.9260	896.7600	0.00
01/06/2023	AL37 On 02-May-24			Index Future	921.31	918.0730	921.3130	918.0730	0.00
01/06/2023	AL37 On 01-August-24			Index Future	942.00	938.6800	941.9960	938.6800	0.00
01/06/2023	AL7T On 03-August-23			Index Future	965.68	961.3780	965.6790	961.3780	0.00
01/06/2023	AL7T On 02-November-23			Index Future	987.55	983.1580	987.5530	983.1580	0.00
01/06/2023	AL7T On 01-February-24			Index Future	1010.54	1006.0430	1010.5390	1006.0430	0.00
01/06/2023	AL7T On 02-May-24			Index Future	1034.56	1029.9540	1034.5560	1029.9540	0.00
01/06/2023	AL7T On 01-August-24			Index Future	1057.78	1053.0720	1057.7810	1053.0720	0.00
01/06/2023	ALBI On 03-August-23			Index Future	851.23	847.6740	851.2320	847.6740	102.00
01/06/2023	ALBI On 02-November-23			Index Future	870.51	866.8780	870.5140	866.8780	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
01/06/2023	ALBI On 01-February-24			Index Future	890.78	887.0570	890.7760	887.0570	0.00
01/06/2023	ALBI On 02-May-24			Index Future	911.95	908.1390	911.9460	908.1390	0.00
01/06/2023	ALBI On 01-August-24			Index Future	932.42	928.5230	932.4190	928.5230	0.00
01/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2023	ES33 On 03-August-23			Bond Future	13.28	71.0560	13.2805	71.0560	350.00
01/06/2023	ES33 On 02-November-23			Bond Future	13.44	68.8835	13.4403	68.8835	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
01/06/2023	ES33 On 01-February-24			Bond Future	13.60	70.5034	13.6021	70.5034	0.00
01/06/2023	ES33 On 02-May-24			Bond Future	13.76	68.3924	13.7609	68.3924	0.00
01/06/2023	ES33 On 01-August-24			Bond Future	13.95	69.9359	13.9521	69.9359	0.00
01/06/2023	ES42 On 03-August-23			Bond Future	13.55	68.0107	13.5504	68.0107	4,000.00
01/06/2023	ES42 On 02-November-23			Bond Future	13.70	65.3042	13.6965	65.3042	0.00
01/06/2023	ES42 On 01-February-24			Bond Future	13.84	66.8402	13.8367	66.8402	0.00
01/06/2023	ES42 On 02-May-24			Bond Future	13.98	64.1802	13.9796	64.1802	0.00
01/06/2023	ES42 On 01-August-24			Bond Future	14.15	65.6260	14.1464	65.6260	0.00
01/06/2023	GOVI On 03-August-23			GOVI	838.84	835.3110	838.8390	835.3110	838.00
01/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	16090	0	16090	0	0.00
01/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	16190	0	16190	0	0.00
01/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	16290	0	16290	0	0.00
01/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	2	0	2	0.00
01/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	2	0	2	0.00
01/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	2	0	2	0.00
01/06/2023	GOVI On 02-November-23			GOVI	857.84	854.2350	857.8400	854.2350	0.00
01/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	279700	32	279700	32	0.00
01/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	279800	32	279800	32	0.00
01/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	279600	32	279600	32	0.00
01/06/2023	GOVI On 01-February-24			GOVI	877.81	874.1200	877.8070	874.1200	0.00
01/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	21930	6	21930	6	0.00
01/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	21830	6	21830	6	0.00
01/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	21730	6	21730	6	0.00
01/06/2023	GOVI On 02-May-24			GOVI	898.67	894.8940	898.6690	894.8940	0.00
01/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 02-May-24	950.99	Call	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
01/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	523010	56	523010	56	0.00
01/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	523110	56	523110	56	0.00
01/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	523210	56	523210	56	0.00
01/06/2023	GOVI On 01-August-24			GOVI	918.84	914.9810	918.8440	914.9810	0.00
01/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
01/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	245460	28	245460	28	0.00
01/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	245360	28	245360	28	0.00
01/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	245260	28	245260	28	0.00
01/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2023	IGOV On 03-August-23			Index Future	324.27	324.2690	324.2690	324.2690	639.00
01/06/2023	IGOV On 02-November-23			Index Future	331.69	331.6940	331.6920	331.6940	16.00
01/06/2023	IGOV On 01-February-24			Index Future	339.49	339.4910	339.4890	339.4910	0.00
01/06/2023	IGOV On 02-May-24			Index Future	347.63	347.6340	347.6320	347.6340	0.00
01/06/2023	IGOV On 01-August-24			Index Future	355.51	355.5100	355.5090	355.5100	0.00
01/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.56	91.4250	8.5600	91.4250	0.00
01/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.73	91.2500	8.7250	91.2500	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
01/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.97	91.0000	8.9700	91.0000	0.00
01/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.13	90.8500	9.1250	90.8500	0.00
01/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.15	90.8350	9.1450	90.8350	0.00
01/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.21	90.7650	9.2050	90.7650	0.00
01/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.24	90.7350	9.2350	90.7350	0.00
01/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.22	90.7500	9.2150	90.7500	0.00
01/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.12	90.8300	9.1150	90.8300	0.00
01/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	9.00	90.9500	8.9950	90.9500	0.00
01/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.81	91.1350	8.8100	91.1350	0.00
01/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.81	91.1550	8.8050	91.1550	0.00
01/06/2023	R035 On 03-August-23			Bond Future	12.46	81.8481	12.4576	81.8481	61,203.00
01/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	446	0	446	0	0.00
01/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	753	1	753	1	0.00
01/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	769	1	769	1	0.00
01/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	786	1	786	1	0.00
01/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	1902	2	1902	2	5,000.00
01/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	3160	3	3160	3	0.00
01/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	3197	3	3197	3	0.00
01/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	1687	2	1687	2	0.00
01/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	3234	4	3234	4	0.00
01/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	4162	4	4162	4	4,870.00
01/06/2023	R035 On 02-November-23			Bond Future	12.58	79.1906	12.5843	79.1906	109,778.00
01/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	700	1	700	1	0.00
01/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1056	1	1056	1	750.00
01/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	1970	2	1970	2	750.00
01/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	192	0	192	0	400.00
01/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	3574	3	3574	3	0.00
01/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	6011	6	6011	6	0.00
01/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	691	1	691	1	0.00
01/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	444	0	444	0	400.00
01/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	681	1	681	1	0.00
01/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	6863	7	6863	7	0.00
01/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	6817	7	6817	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	1218	1	1218	1	750.00
01/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	2265	2	2265	2	400.00
01/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	10927	11	10927	11	0.00
01/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	3714	4	3714	4	0.00
01/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	8258	9	8258	9	0.00
01/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	5432	6	5432	6	0.00
01/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	6771	7	6771	7	0.00
01/06/2023	R035 On 01-February-24			Bond Future	12.71	81.0346	12.7116	81.0346	0.00
01/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	2318	2	2318	2	0.00
01/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	784	1	784	1	400.00
01/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	2277	2	2277	2	0.00
01/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	5743	5	5743	5	0.00
01/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	2297	2	2297	2	0.00
01/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	432	0	432	0	400.00
01/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	11694	12	11694	12	0.00
01/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	4909	5	4909	5	0.00
01/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	9156	9	9156	9	0.00
01/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	4940	5	4940	5	0.00
01/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	2202	2	2202	2	400.00
01/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	4879	5	4879	5	0.00
01/06/2023	R035 On 02-May-24			Bond Future	12.83	78.4436	12.8276	78.4436	0.00
01/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	991	1	991	1	0.00
01/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	982	1	982	1	0.00
01/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	972	1	972	1	0.00
01/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	9443	10	9443	10	0.00
01/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	9396	10	9396	10	0.00
01/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	9350	10	9350	10	0.00
01/06/2023	R035 On 01-August-24			Bond Future	12.97	80.1979	12.9721	80.1979	0.00
01/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	1767	2	1767	2	0.00
01/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	1794	2	1794	2	0.00
01/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	1780	2	1780	2	0.00
01/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	7590	8	7590	8	0.00
01/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	7628	8	7628	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
01/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	7551	8	7551	8	0.00
01/06/2023	R186 On 03-August-23			Bond Future	9.81	102.8710	9.8139	102.8710	73,345.00
01/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	822	1	822	1	0.00
01/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	851	1	851	1	0.00
01/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	836	1	836	1	0.00
01/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	1047	1	1047	1	0.00
01/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	1061	1	1061	1	0.00
01/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	1033	1	1033	1	0.00
01/06/2023	R186 On 02-November-23			Bond Future	9.87	105.2019	9.8703	105.2019	13,885.00
01/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2279	2	2279	2	0.00
01/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	812	1	812	1	0.00
01/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	802	1	802	1	0.00
01/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	821	1	821	1	0.00
01/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	607	0	607	0	1,715.00
01/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	2082	2	2082	2	0.00
01/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	2117	2	2117	2	0.00
01/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	2100	2	2100	2	0.00
01/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	830	1	830	1	1,715.00
01/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2546	3	2546	3	0.00
01/06/2023	R186 On 01-February-24			Bond Future	9.91	102.3384	9.9104	102.3384	0.00
01/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1144	1	1144	1	0.00
01/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1133	1	1133	1	0.00
01/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1121	1	1121	1	0.00
01/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	2115	2	2115	2	0.00
01/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	2142	2	2142	2	0.00
01/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	2128	2	2128	2	0.00
01/06/2023	R186 On 02-May-24			Bond Future	9.94	104.7712	9.9361	104.7712	0.00
01/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	256	0	256	0	0.00
01/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1402	1	1402	1	2,030.00
01/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	253	0	253	0	0.00
01/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2332	2	2332	2	0.00
01/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	259	0	259	0	0.00
01/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4776	5	4776	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
01/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1874	2	1874	2	0.00
01/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1281	1	1281	1	2,030.00
01/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4818	5	4818	5	0.00
01/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4797	5	4797	5	0.00
01/06/2023	R186 On 01-August-24			Bond Future	10.04	101.8051	10.0363	101.8051	0.00
01/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	568	0	568	0	0.00
01/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	558	0	558	0	0.00
01/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	563	0	563	0	0.00
01/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	3400	4	3400	4	0.00
01/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	3433	4	3433	4	0.00
01/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	3417	4	3417	4	0.00
01/06/2023	R197 On 03-August-23			Bond Future	335.15	334.9885	335.1451	334.9885	44.00
01/06/2023	R197 On 02-November-23			Bond Future	342.82	342.6587	342.8176	342.6587	0.00
01/06/2023	R202 On 03-August-23			Bond Future	247.51	247.1724	247.5112	247.1724	5,336.00
01/06/2023	R202 On 02-November-23			Bond Future	253.18	252.8319	253.1774	252.8319	0.00
01/06/2023	R202 On 01-February-24			Bond Future	254.14	253.7916	254.1446	253.7916	0.00
01/06/2023	R202 On 02-May-24			Bond Future	260.24	259.8794	260.2408	259.8794	0.00
01/06/2023	R202 On 01-August-24			Bond Future	260.99	260.6242	260.9941	260.6242	0.00
01/06/2023	R209 On 03-August-23			Bond Future	12.50	62.7414	12.4992	62.7414	11,690.00
01/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	16	0	16	0	7,000.00
01/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	563	1	563	1	0.00
01/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	85	0	85	0	7,000.00
01/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
01/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	13	0	13	0	1,800.00
01/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	539	0	539	0	0.00
01/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	551	0	551	0	0.00
01/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	627	1	627	1	0.00
01/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	2893	3	2893	3	1,750.00
01/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	5984	6	5984	6	0.00
01/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	3062	3	3062	3	0.00
01/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	12627	13	12627	13	0.00
01/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	3132	3	3132	3	0.00
01/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	3097	3	3097	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
01/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	8499	9	8499	9	0.00
01/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	8763	9	8763	9	0.00
01/06/2023	R209 On 02-November-23			Bond Future	12.61	61.0086	12.6111	61.0086	497.00
01/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	518	0	518	0	0.00
01/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	503	0	503	0	0.00
01/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	510	0	510	0	0.00
01/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	6427	7	6427	7	0.00
01/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	6469	7	6469	7	0.00
01/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	6385	7	6385	7	0.00
01/06/2023	R209 On 01-February-24			Bond Future	12.72	62.4293	12.7187	62.4293	0.00
01/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	1881	2	1881	2	0.00
01/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	1864	2	1864	2	0.00
01/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	1899	2	1899	2	0.00
01/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	4460	5	4460	5	0.00
01/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	4489	5	4489	5	0.00
01/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	4517	5	4517	5	0.00
01/06/2023	R209 On 02-May-24			Bond Future	12.82	60.7581	12.8248	60.7581	0.00
01/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	840	1	840	1	0.00
01/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	832	1	832	1	0.00
01/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	824	1	824	1	0.00
01/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	8450	9	8450	9	0.00
01/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	8408	9	8408	9	0.00
01/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	8366	9	8366	9	0.00
01/06/2023	R209 On 01-August-24			Bond Future	12.96	62.1166	12.9559	62.1166	0.00
01/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	1562	1	1562	1	0.00
01/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	1550	1	1550	1	0.00
01/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	1574	1	1574	1	0.00
01/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	6680	7	6680	7	0.00
01/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	6714	7	6714	7	0.00
01/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	6749	7	6749	7	0.00
01/06/2023	R210 On 03-August-23			Bond Future	227.35	227.2368	227.3482	227.2368	421.00
01/06/2023	R210 On 02-November-23			Bond Future	229.38	229.2622	229.3751	229.2622	0.00
01/06/2023	R210 On 01-February-24			Bond Future	234.77	234.6522	234.7675	234.6522	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
01/06/2023	R210 On 02-May-24			Bond Future	237.12	237.0011	237.1186	237.0011	0.00
01/06/2023	R210 On 01-August-24			Bond Future	242.49	242.3650	242.4861	242.3650	0.00
01/06/2023	R213 On 03-August-23			Bond Future	11.72	79.4402	11.7170	79.4402	23,634.00
01/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	1217	1	1217	1	0.00
01/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	1238	1	1238	1	0.00
01/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	1259	1	1259	1	0.00
01/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	1643	2	1643	2	0.00
01/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	1623	2	1623	2	0.00
01/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	1664	2	1664	2	0.00
01/06/2023	R213 On 02-November-23			Bond Future	11.84	77.6813	11.8355	77.6813	3,328.00
01/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	1560	1	1560	1	750.00
01/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	4521	4	4521	4	0.00
01/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1094	1	1094	1	0.00
01/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1081	1	1081	1	0.00
01/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1107	1	1107	1	0.00
01/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	887	1	887	1	750.00
01/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	4634	5	4634	5	0.00
01/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	4040	4	4040	4	0.00
01/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	4099	4	4099	4	0.00
01/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	4070	4	4070	4	0.00
01/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	1110	1	1110	1	750.00
01/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	3188	3	3188	3	0.00
01/06/2023	R213 On 01-February-24			Bond Future	11.95	79.4900	11.9543	79.4900	0.00
01/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	2343	2	2343	2	0.00
01/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	2305	2	2305	2	0.00
01/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	2324	2	2324	2	0.00
01/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	3320	4	3320	4	0.00
01/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	3299	4	3299	4	0.00
01/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	3277	3	3277	3	0.00
01/06/2023	R213 On 02-May-24			Bond Future	12.06	77.8166	12.0611	77.8166	0.00
01/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	667	1	667	1	0.00
01/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	673	1	673	1	0.00
01/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	680	1	680	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
01/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	7875	8	7875	8	0.00
01/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	7912	8	7912	8	0.00
01/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	7948	8	7948	8	0.00
01/06/2023	R213 On 01-August-24			Bond Future	12.20	79.5582	12.2029	79.5582	0.00
01/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1243	1	1243	1	0.00
01/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1224	1	1224	1	0.00
01/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1234	1	1234	1	0.00
01/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	6449	7	6449	7	0.00
01/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	6481	7	6481	7	0.00
01/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	6418	7	6418	7	0.00
01/06/2023	R214 On 03-August-23			Bond Future	12.68	59.4344	12.6756	59.4344	20,176.00
01/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	616	1	616	1	0.00
01/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	590	1	590	1	0.00
01/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	603	1	603	1	0.00
01/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	3053	3	3053	3	0.00
01/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	3088	3	3088	3	0.00
01/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	3018	3	3018	3	0.00
01/06/2023	R214 On 02-November-23			Bond Future	12.79	57.4765	12.7855	57.4765	20.00
01/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	475	0	475	0	0.00
01/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	490	0	490	0	0.00
01/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	483	0	483	0	0.00
01/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	6900	7	6900	7	0.00
01/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	6946	7	6946	7	0.00
01/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	6855	7	6855	7	0.00
01/06/2023	R214 On 01-February-24			Bond Future	12.89	58.8148	12.8948	58.8148	0.00
01/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	1644	2	1644	2	0.00
01/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	1661	2	1661	2	0.00
01/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	1677	2	1677	2	0.00
01/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	5054	5	5054	5	0.00
01/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	5086	5	5086	5	0.00
01/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	5117	5	5117	5	0.00
01/06/2023	R214 On 02-May-24			Bond Future	12.99	56.9045	12.9937	56.9045	0.00
01/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1012	1	1012	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
01/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	993	1	993	1	0.00
01/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1002	1	1002	1	0.00
01/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	8275	9	8275	9	0.00
01/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	8318	9	8318	9	0.00
01/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	8232	8	8232	8	0.00
01/06/2023	R214 On 01-August-24			Bond Future	13.11	58.1771	13.1144	58.1771	0.00
01/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	1951	2	1951	2	0.00
01/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	1965	2	1965	2	0.00
01/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	1979	2	1979	2	0.00
01/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	6209	6	6209	6	0.00
01/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	6244	6	6244	6	0.00
01/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	6278	7	6278	7	0.00
01/06/2023	R248 On 03-August-23			Bond Future	12.76	73.5277	12.7589	73.5277	240,236.00
01/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	554	0	554	0	0.00
01/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	567	0	567	0	0.00
01/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	3426	3	3426	3	0.00
01/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	882	1	882	1	1,100.00
01/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	257	0	257	0	1,100.00
01/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	581	1	581	1	0.00
01/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	4296	5	4296	5	0.00
01/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	5872	6	5872	6	0.00
01/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	3473	4	3473	4	0.00
01/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	1087	1	1087	1	1,100.00
01/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	4342	5	4342	5	0.00
01/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	4389	5	4389	5	0.00
01/06/2023	R248 On 02-November-23			Bond Future	12.87	70.7452	12.8734	70.7452	11,069.00
01/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	870	1	870	1	220.00
01/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	553	1	553	1	0.00
01/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2124	2	2124	2	220.00
01/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	5460	5	5460	5	0.00
01/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	536	0	536	0	0.00
01/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	545	0	545	0	0.00
01/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	8774	9	8774	9	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
01/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1739	2	1739	2	220.00
01/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	7104	7	7104	7	0.00
01/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	4186	4	4186	4	0.00
01/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	8889	9	8889	9	0.00
01/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	8831	9	8831	9	0.00
01/06/2023	R248 On 01-February-24			Bond Future	12.99	72.3926	12.9877	72.3926	0.00
01/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	1917	2	1917	2	0.00
01/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	1879	2	1879	2	0.00
01/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	1898	2	1898	2	0.00
01/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	6602	7	6602	7	0.00
01/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	6642	7	6642	7	0.00
01/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	6562	7	6562	7	0.00
01/06/2023	R248 On 02-May-24			Bond Future	13.09	69.6598	13.0913	69.6598	13,000.00
01/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1099	1	1099	1	0.00
01/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1077	1	1077	1	0.00
01/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1088	1	1088	1	0.00
01/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	10531	11	10531	11	0.00
01/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	10641	11	10641	11	0.00
01/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	10586	11	10586	11	0.00
01/06/2023	R248 On 01-August-24			Bond Future	13.22	71.2171	13.2174	71.2171	0.00
01/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	2451	2	2451	2	0.00
01/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	2431	2	2431	2	0.00
01/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	2412	2	2412	2	0.00
01/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	7427	8	7427	8	0.00
01/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	7389	8	7389	8	0.00
01/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	7350	8	7350	8	0.00