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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
06/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	2025 On 03-August-23			Bond Future	170.94	170.7474	170.9396	170.7474	6,305.00
06/06/2023	2025 On 02-November-23			Bond Future	174.85	174.6535	174.8493	174.6535	0.00
06/06/2023	2025 On 01-February-24			Bond Future	177.18	176.9834	177.1832	176.9834	0.00
06/06/2023	2025 On 02-May-24			Bond Future	181.48	181.2759	181.4804	181.2759	0.00
06/06/2023	2025 On 01-August-24			Bond Future	183.81	183.5990	183.8081	183.5990	0.00
06/06/2023	2029 On 03-August-23			Bond Future	123.86	123.6365	123.8639	123.6365	2,275.00
06/06/2023	2029 On 02-November-23			Bond Future	125.36	125.1293	125.3615	125.1293	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
06/06/2023	2029 On 01-February-24			Bond Future	128.33	128.0913	128.3287	128.0913	0.00
06/06/2023	2029 On 02-May-24			Bond Future	130.06	129.8203	130.0630	129.8203	0.00
06/06/2023	2029 On 01-August-24			Bond Future	133.06	132.8118	133.0604	132.8118	0.00
06/06/2023	2030 On 03-August-23			Bond Future	11.05	85.8976	11.0525	85.8976	97,953.00
06/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2165	2	2165	2	0.00
06/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	6211	6	6211	6	0.00
06/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	351	0	351	0	1,012.00
06/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	642	1	642	1	350.00
06/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2110	2	2110	2	0.00
06/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	7277	7	7277	7	0.00
06/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2137	2	2137	2	0.00
06/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	906	1	906	1	0.00
06/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	90	0	90	0	350.00
06/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	932	1	932	1	0.00
06/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	2325	3	2325	3	0.00
06/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	144	0	144	0	1,012.00
06/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	3100	3	3100	3	0.00
06/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	919	1	919	1	0.00
06/06/2023	2030 On 02-November-23			Bond Future	11.15	87.8424	11.1451	87.8424	312.00
06/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5204	5	5204	5	0.00
06/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2200	2	2200	2	500.00
06/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3243	3	3243	3	0.00
06/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1631	1	1631	1	0.00
06/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	580	1	580	1	500.00
06/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1319	1	1319	1	500.00
06/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	2896	3	2896	3	0.00
06/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1597	1	1597	1	0.00
06/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1614	1	1614	1	0.00
06/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	708	1	708	1	800.00
06/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1017	1	1017	1	500.00
06/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	402	0	402	0	800.00
06/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	7026	7	7026	7	0.00
06/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	5162	5	5162	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
06/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2973	3	2973	3	0.00
06/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2997	3	2997	3	0.00
06/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1763	2	1763	2	500.00
06/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	835	1	835	1	500.00
06/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	3459	4	3459	4	0.00
06/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	5808	6	5808	6	0.00
06/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2949	3	2949	3	0.00
06/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	4116	4	4116	4	0.00
06/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1559	2	1559	2	800.00
06/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	2301	3	2301	3	0.00
06/06/2023	2030 On 01-February-24			Bond Future	11.23	85.8957	11.2299	85.8957	0.00
06/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	3910	4	3910	4	0.00
06/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	2993	3	2993	3	0.00
06/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4189	4	4189	4	0.00
06/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	4819	5	4819	5	0.00
06/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	2971	3	2971	3	0.00
06/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1311	1	1311	1	500.00
06/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	2883	3	2883	3	0.00
06/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	614	1	614	1	400.00
06/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	829	1	829	1	500.00
06/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	975	1	975	1	400.00
06/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3015	3	3015	3	0.00
06/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2257	2	2257	2	0.00
06/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	860	1	860	1	1,360.00
06/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1056	1	1056	1	200.00
06/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	5350	6	5350	6	0.00
06/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	7390	8	7390	8	0.00
06/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	6248	7	6248	7	0.00
06/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	6111	6	6111	6	0.00
06/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2472	3	2472	3	0.00
06/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1780	2	1780	2	500.00
06/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1515	2	1515	2	400.00
06/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5642	6	5642	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2572	3	2572	3	1,360.00
06/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4659	5	4659	5	0.00
06/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	3157	3	3157	3	200.00
06/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2505	3	2505	3	0.00
06/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2488	3	2488	3	0.00
06/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1916	2	1916	2	200.00
06/06/2023	2030 On 02-May-24			Bond Future	11.31	87.9611	11.3132	87.9611	0.00
06/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	7602	7	7602	7	0.00
06/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2552	2	2552	2	500.00
06/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4354	4	4354	4	0.00
06/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1188	1	1188	1	1,000.00
06/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	899	1	899	1	0.00
06/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	5480	5	5480	5	0.00
06/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2030	2	2030	2	1,080.00
06/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	1724	2	1724	2	500.00
06/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	774	1	774	1	1,000.00
06/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	884	1	884	1	0.00
06/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	891	1	891	1	0.00
06/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6762	7	6762	7	0.00
06/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6795	7	6795	7	0.00
06/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	7302	8	7302	8	0.00
06/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	4389	5	4389	5	0.00
06/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3916	4	3916	4	0.00
06/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3285	4	3285	4	0.00
06/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1570	2	1570	2	1,080.00
06/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	6729	7	6729	7	0.00
06/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	5679	6	5679	6	0.00
06/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	2029	2	2029	2	1,000.00
06/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	1007	1	1007	1	500.00
06/06/2023	2030 On 01-August-24			Bond Future	11.44	85.9605	11.4356	85.9605	0.00
06/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1538	1	1538	1	0.00
06/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1527	1	1527	1	0.00
06/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1516	1	1516	1	0.00

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06/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5506	6	5506	6	0.00
06/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5479	6	5479	6	0.00
06/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	5451	6	5451	6	0.00
06/06/2023	2032 On 03-August-23			Bond Future	11.63	84.2082	11.6327	84.2082	116,260.00
06/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1122	1	1122	1	0.00
06/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	2644	2	2644	2	5,000.00
06/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	1910	2	1910	2	0.00
06/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1235	0	1235	0	0.00
06/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	1882	2	1882	2	0.00
06/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	1	0	1,500.00
06/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	36	0	36	0	7,500.00
06/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	2775	2	2775	2	3,000.00
06/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	1939	2	1939	2	0.00
06/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2327	2	2327	2	5,000.00
06/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1353	1	1353	1	0.00
06/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1743	2	1743	2	7,500.00
06/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	1084	1	1084	1	0.00
06/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1297	2	1297	2	0.00
06/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	890	1	890	1	3,000.00
06/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	6626	7	6626	7	0.00
06/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	10333	11	10333	11	0.00
06/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1333	2	1333	2	0.00
06/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1861	0	1861	0	220.00
06/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1315	2	1315	2	0.00
06/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	942	1	942	1	0.00
06/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1986	2	1986	2	7,500.00
06/06/2023	2032 On 02-November-23			Bond Future	11.74	81.9504	11.7386	81.9504	65,300.00
06/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4108	4	4108	4	0.00
06/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1367	1	1367	1	500.00
06/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1583	1	1583	1	0.00
06/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1601	1	1601	1	0.00
06/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1618	1	1618	1	0.00
06/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	739	1	739	1	500.00

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06/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3096	3	3096	3	0.00
06/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	2359	3	2359	3	0.00
06/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	4421	5	4421	5	0.00
06/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	6249	7	6249	7	0.00
06/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3953	4	3953	4	0.00
06/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3983	4	3983	4	0.00
06/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	4013	4	4013	4	0.00
06/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1757	2	1757	2	500.00
06/06/2023	2032 On 01-February-24			Bond Future	11.84	83.8722	11.8359	83.8722	0.00
06/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3251	3	3251	3	0.00
06/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1279	1	1279	1	1,200.00
06/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	5355	5	5355	5	0.00
06/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5000	5	5000	5	0.00
06/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	5687	5	5687	5	0.00
06/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3203	3	3203	3	0.00
06/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3227	3	3227	3	0.00
06/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1302	1	1302	1	200.00
06/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	1720	2	1720	2	500.00
06/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3013	3	3013	3	0.00
06/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	616	1	616	1	1,200.00
06/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1094	1	1094	1	500.00
06/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	9396	10	9396	10	0.00
06/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3400	4	3400	4	200.00
06/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	5167	6	5167	6	0.00
06/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	3209	4	3209	4	0.00
06/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	3229	4	3229	4	0.00
06/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1793	2	1793	2	500.00
06/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1926	2	1926	2	1,200.00
06/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	6310	7	6310	7	0.00
06/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	3188	3	3188	3	0.00
06/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	6236	7	6236	7	0.00
06/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6958	7	6958	7	0.00
06/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	2084	2	2084	2	200.00

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06/06/2023	2032 On 02-May-24			Bond Future	11.93	81.7234	11.9290	81.7234	0.00
06/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	7430	7	7430	7	0.00
06/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	1761	2	1761	2	500.00
06/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1108	1	1108	1	0.00
06/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2199	2	2199	2	1,550.00
06/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1148	1	1148	1	500.00
06/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1098	1	1098	1	0.00
06/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6056	6	6056	6	0.00
06/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	6904	6	6904	6	0.00
06/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1447	1	1447	1	1,000.00
06/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1118	1	1118	1	0.00
06/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	933	1	933	1	1,000.00
06/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1210	1	1210	1	1,550.00
06/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	7098	8	7098	8	0.00
06/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	8231	9	8231	9	0.00
06/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	7440	8	7440	8	0.00
06/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	6331	7	6331	7	0.00
06/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1636	2	1636	2	500.00
06/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	7518	8	7518	8	0.00
06/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	7325	8	7325	8	0.00
06/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4798	5	4798	5	0.00
06/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	7479	8	7479	8	0.00
06/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	5562	6	5562	6	0.00
06/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1482	2	1482	2	1,550.00
06/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1928	2	1928	2	1,000.00
06/06/2023	2032 On 01-August-24			Bond Future	12.05	83.5848	12.0522	83.5848	0.00
06/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	1923	2	1923	2	0.00
06/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	1936	2	1936	2	0.00
06/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	1950	2	1950	2	0.00
06/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5944	6	5944	6	0.00
06/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5976	6	5976	6	0.00
06/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	6009	6	6009	6	0.00
06/06/2023	2033 On 03-August-23			Bond Future	116.91	116.5480	116.9063	116.5480	7,227.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	2033 On 02-November-23			Bond Future	118.15	117.7861	118.1519	117.7861	0.00
06/06/2023	2033 On 01-February-24			Bond Future	120.95	120.5742	120.9485	120.5742	0.00
06/06/2023	2033 On 02-May-24			Bond Future	122.41	122.0252	122.4082	122.0252	0.00
06/06/2023	2033 On 01-August-24			Bond Future	125.23	124.8371	125.2293	124.8371	0.00
06/06/2023	2037 On 03-August-23			Bond Future	12.44	74.3212	12.4360	74.3212	133,990.00
06/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	3	0	3	0	1,800.00
06/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	49	0	49	0	1,800.00
06/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1066	1	1066	1	0.00
06/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1025	1	1025	1	0.00
06/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1045	1	1045	1	0.00
06/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2664	3	2664	3	0.00
06/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2697	3	2697	3	0.00
06/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2631	3	2631	3	0.00
06/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	8115	9	8115	9	0.00
06/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	12467	13	12467	13	0.00
06/06/2023	2037 On 02-November-23			Bond Future	12.55	76.0041	12.5469	76.0041	0.00
06/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	906	1	906	1	0.00
06/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1638	1	1638	1	750.00
06/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	894	1	894	1	0.00
06/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	2813	3	2813	3	750.00
06/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	918	1	918	1	0.00
06/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	7367	7	7367	7	0.00
06/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	931	1	931	1	750.00
06/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	6229	7	6229	7	0.00
06/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	6274	7	6274	7	0.00
06/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2951	3	2951	3	0.00
06/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	4413	5	4413	5	0.00
06/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	6185	7	6185	7	0.00
06/06/2023	2037 On 01-February-24			Bond Future	12.65	73.5296	12.6539	73.5296	0.00
06/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	7657	7	7657	7	0.00
06/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	2776	3	2776	3	0.00
06/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	2800	3	2800	3	0.00
06/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2292	2	2292	2	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4431	4	4431	4	0.00
06/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	2824	3	2824	3	0.00
06/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4485	5	4485	5	0.00
06/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	5219	6	5219	6	0.00
06/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	3058	3	3058	3	2,500.00
06/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1613	2	1613	2	2,500.00
06/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4513	5	4513	5	0.00
06/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4541	5	4541	5	0.00
06/06/2023	2037 On 02-May-24			Bond Future	12.76	75.2979	12.7591	75.2979	0.00
06/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1379	1	1379	1	0.00
06/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1391	1	1391	1	0.00
06/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1403	1	1403	1	0.00
06/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	8443	9	8443	9	0.00
06/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	8398	9	8398	9	0.00
06/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	8354	9	8354	9	0.00
06/06/2023	2037 On 01-August-24			Bond Future	12.89	72.7573	12.8911	72.7573	0.00
06/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2527	2	2527	2	0.00
06/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2489	2	2489	2	0.00
06/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2508	2	2508	2	0.00
06/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	6522	7	6522	7	0.00
06/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	6556	7	6556	7	0.00
06/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	6489	7	6489	7	0.00
06/06/2023	2038 On 03-August-23			Bond Future	126.63	126.1165	126.6317	126.1165	3,022.00
06/06/2023	2038 On 02-November-23			Bond Future	129.53	129.0016	129.5282	129.0016	1,706.00
06/06/2023	2038 On 01-February-24			Bond Future	130.56	130.0255	130.5639	130.0255	0.00
06/06/2023	2038 On 02-May-24			Bond Future	133.73	133.1794	133.7306	133.1794	0.00
06/06/2023	2038 On 01-August-24			Bond Future	134.73	134.1615	134.7250	134.1615	0.00
06/06/2023	2040 On 03-August-23			Bond Future	12.57	75.2228	12.5702	75.2228	133,027.00
06/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	985	1	985	1	0.00
06/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1005	1	1005	1	0.00
06/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1025	1	1025	1	0.00
06/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2941	3	2941	3	0.00
06/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2979	3	2979	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
06/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	3016	3	3016	3	0.00
06/06/2023	2040 On 02-November-23			Bond Future	12.68	76.9262	12.6801	76.9262	0.00
06/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1123	1	1123	1	128.00
06/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	855	1	855	1	0.00
06/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	2893	3	2893	3	128.00
06/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6372	6	6372	6	0.00
06/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	844	1	844	1	0.00
06/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	832	1	832	1	0.00
06/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	7216	8	7216	8	0.00
06/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	7116	7	7116	7	0.00
06/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1425	2	1425	2	128.00
06/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3331	4	3331	4	0.00
06/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	6164	6	6164	6	0.00
06/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	7166	7	7166	7	0.00
06/06/2023	2040 On 01-February-24			Bond Future	12.79	74.2229	12.7865	74.2229	28.00
06/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2782	3	2782	3	0.00
06/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2734	3	2734	3	0.00
06/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2758	3	2758	3	0.00
06/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	5212	5	5212	5	0.00
06/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	5245	5	5245	5	0.00
06/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	5180	5	5180	5	0.00
06/06/2023	2040 On 02-May-24			Bond Future	12.89	76.0080	12.8907	76.0080	0.00
06/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1601	1	1601	1	0.00
06/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1573	1	1573	1	0.00
06/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1587	1	1587	1	0.00
06/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8824	9	8824	9	0.00
06/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8919	9	8919	9	0.00
06/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8871	9	8871	9	0.00
06/06/2023	2040 On 01-August-24			Bond Future	13.02	73.2330	13.0204	73.2330	0.00
06/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2975	3	2975	3	0.00
06/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2996	3	2996	3	0.00
06/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3018	3	3018	3	0.00
06/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6688	7	6688	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6723	7	6723	7	0.00
06/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6757	7	6757	7	0.00
06/06/2023	2044 On 03-August-23			Bond Future	12.59	71.8025	12.5864	71.8025	84,933.00
06/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	320	0	320	0	4,553.00
06/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1650	1	1650	1	0.00
06/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	892	1	892	1	0.00
06/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	612	1	612	1	0.00
06/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	874	1	874	1	0.00
06/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	856	1	856	1	0.00
06/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	3349	4	3349	4	0.00
06/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	3309	4	3309	4	0.00
06/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3997	4	3997	4	4,754.00
06/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	3268	4	3268	4	0.00
06/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	2132	2	2132	2	9,106.00
06/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	5229	6	5229	6	3,076.00
06/06/2023	2044 On 02-November-23			Bond Future	12.69	73.4285	12.6912	73.4285	0.00
06/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	795	1	795	1	0.00
06/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	806	1	806	1	0.00
06/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	817	1	817	1	0.00
06/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7429	8	7429	8	0.00
06/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7482	8	7482	8	0.00
06/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7534	8	7534	8	0.00
06/06/2023	2044 On 01-February-24			Bond Future	12.79	70.7684	12.7924	70.7684	0.00
06/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2616	2	2616	2	0.00
06/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2639	2	2639	2	0.00
06/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2663	2	2663	2	0.00
06/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5464	6	5464	6	0.00
06/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5498	6	5498	6	0.00
06/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5532	6	5532	6	0.00
06/06/2023	2044 On 02-May-24			Bond Future	12.89	72.4703	12.8912	72.4703	0.00
06/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1609	1	1609	1	0.00
06/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1623	2	1623	2	0.00
06/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1638	2	1638	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
06/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8682	9	8682	9	0.00
06/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8730	9	8730	9	0.00
06/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8779	9	8779	9	0.00
06/06/2023	2044 On 01-August-24			Bond Future	13.01	69.7399	13.0139	69.7399	0.00
06/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	2922	3	2922	3	0.00
06/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	2879	3	2879	3	0.00
06/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	2900	3	2900	3	0.00
06/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6872	7	6872	7	0.00
06/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6908	7	6908	7	0.00
06/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6835	7	6835	7	0.00
06/06/2023	2046 On 03-August-23			Bond Future	111.64	111.2378	111.6423	111.2378	12,882.00
06/06/2023	2046 On 02-November-23			Bond Future	112.10	111.6842	112.0973	111.6842	4,626.00
06/06/2023	2046 On 01-February-24			Bond Future	114.75	114.3281	114.7507	114.3281	0.00
06/06/2023	2046 On 02-May-24			Bond Future	115.37	114.9366	115.3688	114.9366	0.00
06/06/2023	2046 On 01-August-24			Bond Future	118.03	117.5837	118.0263	117.5837	0.00
06/06/2023	2050 On 03-August-23			Bond Future	111.53	110.8855	111.5252	110.8855	10,740.00
06/06/2023	2050 On 02-November-23			Bond Future	114.08	113.4222	114.0762	113.4222	3,364.00
06/06/2023	2050 On 01-February-24			Bond Future	114.52	113.8483	114.5170	113.8483	0.00
06/06/2023	2050 On 02-May-24			Bond Future	117.29	116.6095	117.2945	116.6095	0.00
06/06/2023	2050 On 01-August-24			Bond Future	117.67	116.9711	117.6713	116.9711	0.00
06/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	AL37 On 03-August-23			Index Future	868.45	865.4770	868.4450	865.4770	0.00
06/06/2023	AL37 On 02-November-23			Index Future	888.09	885.0580	888.0900	885.0580	0.00
06/06/2023	AL37 On 01-February-24			Index Future	908.90	905.7990	908.9000	905.7990	0.00
06/06/2023	AL37 On 02-May-24			Index Future	930.74	927.5640	930.7390	927.5640	0.00
06/06/2023	AL37 On 01-August-24			Index Future	952.01	948.7630	952.0130	948.7630	0.00
06/06/2023	AL7T On 03-August-23			Index Future	982.38	976.2870	982.3820	976.2870	0.00
06/06/2023	AL7T On 02-November-23			Index Future	1004.60	998.3750	1004.6040	998.3750	0.00
06/06/2023	AL7T On 01-February-24			Index Future	1028.14	1021.7710	1028.1440	1021.7710	0.00
06/06/2023	AL7T On 02-May-24			Index Future	1052.85	1046.3230	1052.8480	1046.3230	0.00
06/06/2023	AL7T On 01-August-24			Index Future	1076.91	1070.2360	1076.9130	1070.2360	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
06/06/2023	ALBI On 03-August-23			Index Future	863.98	859.7730	863.9830	859.7730	106.00
06/06/2023	ALBI On 02-November-23			Index Future	883.53	879.2250	883.5260	879.2250	0.00
06/06/2023	ALBI On 01-February-24			Index Future	904.23	899.8290	904.2290	899.8290	0.00
06/06/2023	ALBI On 02-May-24			Index Future	925.96	921.4500	925.9560	921.4500	0.00
06/06/2023	ALBI On 01-August-24			Index Future	947.12	942.5100	947.1210	942.5100	0.00
06/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	ES33 On 03-August-23			Bond Future	13.00	72.1056	12.9973	72.1056	350.00
06/06/2023	ES33 On 02-November-23			Bond Future	13.15	69.9554	13.1451	69.9554	0.00
06/06/2023	ES33 On 01-February-24			Bond Future	13.29	71.6120	13.2910	71.6120	0.00
06/06/2023	ES33 On 02-May-24			Bond Future	13.43	69.5465	13.4313	69.5465	0.00
06/06/2023	ES33 On 01-August-24			Bond Future	13.60	71.1451	13.6001	71.1451	0.00
06/06/2023	ES42 On 03-August-23			Bond Future	13.31	69.1759	13.3092	69.1759	4,000.00
06/06/2023	ES42 On 02-November-23			Bond Future	13.45	66.4945	13.4456	66.4945	0.00
06/06/2023	ES42 On 01-February-24			Bond Future	13.57	68.0696	13.5733	68.0696	0.00
06/06/2023	ES42 On 02-May-24			Bond Future	13.70	65.4574	13.7013	65.4574	0.00
06/06/2023	ES42 On 01-August-24			Bond Future	13.85	66.9598	13.8503	66.9598	0.00
06/06/2023	GOVI On 03-August-23			GOVI	851.47	847.2760	851.4680	847.2760	838.00
06/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	142380	10	142380	10	0.00
06/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	142580	10	142580	10	0.00
06/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	142480	10	142480	10	0.00
06/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-November-23			GOVI	870.73	866.4450	870.7290	866.4450	0.00
06/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	150810	19	150810	19	0.00
06/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	150910	19	150910	19	0.00
06/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	150710	19	150710	19	0.00
06/06/2023	GOVI On 01-February-24			GOVI	891.13	886.7490	891.1320	886.7490	0.00
06/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	111520	7	111520	7	0.00
06/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	111420	7	111420	7	0.00
06/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	111320	7	111320	7	0.00
06/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-May-24			GOVI	912.54	908.0570	912.5440	908.0570	0.00
06/06/2023	GOVI On 02-May-24	950.97	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
06/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	384260	43	384260	43	0.00
06/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	384360	43	384360	43	0.00
06/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	384460	43	384460	43	0.00
06/06/2023	GOVI On 01-August-24			GOVI	933.40	928.8100	933.4030	928.8100	0.00
06/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
06/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	99870	15	99870	15	0.00
06/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	99770	15	99770	15	0.00
06/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	99670	15	99670	15	0.00
06/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2023	IGOV On 03-August-23			Index Future	326.65	325.8620	326.6490	325.8620	639.00
06/06/2023	IGOV On 02-November-23			Index Future	334.12	333.3140	334.1170	333.3140	16.00
06/06/2023	IGOV On 01-February-24			Index Future	342.02	341.2020	342.0230	341.2020	0.00
06/06/2023	IGOV On 02-May-24			Index Future	350.32	349.4750	350.3170	349.4750	0.00
06/06/2023	IGOV On 01-August-24			Index Future	358.40	357.5360	358.3980	357.5360	0.00
06/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
06/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4650	8.5300	91.4650	0.00
06/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.59	91.4250	8.5850	91.4250	0.00
06/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.90	91.1000	8.9000	91.1000	0.00
06/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.97	91.0350	8.9700	91.0350	0.00
06/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.05	90.9700	9.0450	90.9700	0.00
06/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.08	90.9300	9.0800	90.9300	0.00
06/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.12	90.8900	9.1200	90.8900	0.00
06/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.11	90.9200	9.1050	90.9200	0.00
06/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.95	91.0600	8.9450	91.0600	0.00
06/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.81	91.1750	8.8100	91.1750	0.00
06/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.64	91.3400	8.6400	91.3400	0.00
06/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.57	91.4050	8.5700	91.4050	0.00
06/06/2023	R035 On 03-August-23			Bond Future	12.17	83.1835	12.1707	83.1835	61,567.00
06/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	809	1	809	1	0.00
06/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1276	1	1276	1	0.00
06/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1299	1	1299	1	0.00
06/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1322	1	1322	1	0.00
06/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	2779	2	2779	2	5,000.00
06/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	2220	3	2220	3	0.00
06/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	2249	3	2249	3	0.00
06/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	1087	1	1087	1	0.00
06/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	2279	3	2279	3	0.00
06/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	3048	3	3048	3	4,870.00
06/06/2023	R035 On 02-November-23			Bond Future	12.29	80.5544	12.2858	80.5544	109,778.00
06/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1052	1	1052	1	0.00
06/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1573	1	1573	1	750.00
06/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	2730	2	2730	2	750.00
06/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	321	0	321	0	400.00
06/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	4588	4	4588	4	0.00
06/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	7235	7	7235	7	0.00
06/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	694	1	694	1	400.00
06/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1025	1	1025	1	0.00
06/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1039	1	1039	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
06/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	5656	6	5656	6	0.00
06/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	5699	6	5699	6	0.00
06/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	933	1	933	1	750.00
06/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1771	2	1771	2	400.00
06/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	9547	10	9547	10	0.00
06/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2966	3	2966	3	0.00
06/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	7000	7	7000	7	0.00
06/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	4441	5	4441	5	0.00
06/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	5614	6	5614	6	0.00
06/06/2023	R035 On 01-February-24			Bond Future	12.40	82.4433	12.3978	82.4433	0.00
06/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3086	3	3086	3	0.00
06/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1120	1	1120	1	400.00
06/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3037	3	3037	3	0.00
06/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	6912	7	6912	7	0.00
06/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3061	3	3061	3	0.00
06/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	646	1	646	1	400.00
06/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	10351	11	10351	11	0.00
06/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	4117	4	4117	4	0.00
06/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	7934	8	7934	8	0.00
06/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	4143	4	4143	4	0.00
06/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1814	2	1814	2	400.00
06/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	4090	4	4090	4	0.00
06/06/2023	R035 On 02-May-24			Bond Future	12.50	79.9074	12.4963	79.9074	0.00
06/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1388	1	1388	1	0.00
06/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1375	1	1375	1	0.00
06/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1363	1	1363	1	0.00
06/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	8218	9	8218	9	0.00
06/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	8175	9	8175	9	0.00
06/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	8131	9	8131	9	0.00
06/06/2023	R035 On 01-August-24			Bond Future	12.62	81.7278	12.6196	81.7278	0.00
06/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2364	2	2364	2	0.00
06/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2401	2	2401	2	0.00
06/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2383	2	2383	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
06/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	6507	7	6507	7	0.00
06/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	6540	7	6540	7	0.00
06/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	6473	7	6473	7	0.00
06/06/2023	R053 On 03-August-23			Bond Future	12.53	96.1636	12.5310	96.1636	0.00
06/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3207	3	3207	3	0.00
06/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3250	3	3250	3	0.00
06/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3293	3	3293	3	0.00
06/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1940	2	1940	2	0.00
06/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1967	2	1967	2	0.00
06/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1995	2	1995	2	0.00
06/06/2023	R053 On 02-November-23			Bond Future	12.64	92.4732	12.6369	92.4732	1,349.00
06/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4951	4	4951	4	0.00
06/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4869	4	4869	4	0.00
06/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4910	4	4910	4	0.00
06/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3619	4	3619	4	0.00
06/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3648	4	3648	4	0.00
06/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3591	4	3591	4	0.00
06/06/2023	R053 On 01-February-24			Bond Future	12.74	94.6421	12.7355	94.6421	0.00
06/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6162	6	6162	6	0.00
06/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6083	6	6083	6	0.00
06/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6122	6	6122	6	0.00
06/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4743	5	4743	5	0.00
06/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4801	5	4801	5	0.00
06/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4772	5	4772	5	0.00
06/06/2023	R053 On 02-May-24			Bond Future	12.83	91.0485	12.8307	91.0485	0.00
06/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6450	6	6450	6	0.00
06/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6489	6	6489	6	0.00
06/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6528	6	6528	6	0.00
06/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5154	6	5154	6	0.00
06/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5125	6	5125	6	0.00
06/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5097	6	5097	6	0.00
06/06/2023	R053 On 01-August-24			Bond Future	12.95	93.1205	12.9463	93.1205	0.00
06/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7274	7	7274	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7198	7	7198	7	0.00
06/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7236	7	7236	7	0.00
06/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5932	6	5932	6	0.00
06/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5960	6	5960	6	0.00
06/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5903	6	5903	6	0.00
06/06/2023	R186 On 03-August-23			Bond Future	9.54	103.8008	9.5359	103.8008	73,345.00
06/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1236	1	1236	1	0.00
06/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1272	1	1272	1	0.00
06/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1254	1	1254	1	0.00
06/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	669	1	669	1	0.00
06/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	680	1	680	1	0.00
06/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	659	1	659	1	0.00
06/06/2023	R186 On 02-November-23			Bond Future	9.57	106.1503	9.5670	106.1503	14,654.00
06/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2852	3	2852	3	0.00
06/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1112	1	1112	1	0.00
06/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1125	1	1125	1	0.00
06/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	855	1	855	1	1,715.00
06/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1137	1	1137	1	0.00
06/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1587	2	1587	2	0.00
06/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1601	2	1601	2	0.00
06/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1616	2	1616	2	0.00
06/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	591	1	591	1	1,715.00
06/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1983	2	1983	2	0.00
06/06/2023	R186 On 01-February-24			Bond Future	9.57	103.3258	9.5697	103.3258	0.00
06/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1528	1	1528	1	0.00
06/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1501	1	1501	1	0.00
06/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1515	1	1515	1	0.00
06/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1652	2	1652	2	0.00
06/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1675	2	1675	2	0.00
06/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1664	2	1664	2	0.00
06/06/2023	R186 On 02-May-24			Bond Future	9.55	105.8100	9.5460	105.8100	0.00
06/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	383	0	383	0	0.00
06/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1930	2	1930	2	2,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	378	0	378	0	0.00
06/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2976	3	2976	3	0.00
06/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	387	0	387	0	0.00
06/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4009	4	4009	4	0.00
06/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1506	2	1506	2	0.00
06/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1030	1	1030	1	2,030.00
06/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4049	4	4049	4	0.00
06/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4029	4	4029	4	0.00
06/06/2023	R186 On 01-August-24			Bond Future	9.58	102.9101	9.5790	102.9101	0.00
06/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	810	1	810	1	0.00
06/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	796	1	796	1	0.00
06/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	803	1	803	1	0.00
06/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2684	3	2684	3	0.00
06/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2714	3	2714	3	0.00
06/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2699	3	2699	3	0.00
06/06/2023	R197 On 03-August-23			Bond Future	335.68	335.5235	335.6791	335.5235	44.00
06/06/2023	R197 On 02-November-23			Bond Future	343.36	343.1982	343.3562	343.1982	0.00
06/06/2023	R202 On 03-August-23			Bond Future	248.31	248.1876	248.3144	248.1876	5,336.00
06/06/2023	R202 On 02-November-23			Bond Future	253.99	253.8646	253.9934	253.8646	0.00
06/06/2023	R202 On 01-February-24			Bond Future	255.01	254.8842	255.0148	254.8842	0.00
06/06/2023	R202 On 02-May-24			Bond Future	261.20	261.0661	261.1997	261.0661	0.00
06/06/2023	R202 On 01-August-24			Bond Future	262.08	261.9401	262.0760	261.9401	0.00
06/06/2023	R209 On 03-August-23			Bond Future	12.22	63.8319	12.2186	63.8319	11,356.00
06/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	967	1	967	1	0.00
06/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	173	0	173	0	7,000.00
06/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	36	0	36	0	7,000.00
06/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	2	0	2	0	1,800.00
06/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	30	0	30	0	1,800.00
06/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1062	1	1062	1	0.00
06/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	931	1	931	1	0.00
06/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	949	1	949	1	0.00
06/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	2069	2	2069	2	1,750.00
06/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	4812	5	4812	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
06/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	2208	2	2208	2	0.00
06/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	11369	12	11369	12	0.00
06/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	7260	8	7260	8	0.00
06/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	2265	3	2265	3	0.00
06/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	2236	3	2236	3	0.00
06/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	7520	8	7520	8	0.00
06/06/2023	R209 On 02-November-23			Bond Future	12.32	62.1224	12.3204	62.1224	497.00
06/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	788	1	788	1	0.00
06/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	778	1	778	1	0.00
06/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	768	1	768	1	0.00
06/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	5448	6	5448	6	0.00
06/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	5408	6	5408	6	0.00
06/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	5369	6	5369	6	0.00
06/06/2023	R209 On 01-February-24			Bond Future	12.41	63.5792	12.4149	63.5792	0.00
06/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2516	2	2516	2	0.00
06/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2495	2	2495	2	0.00
06/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2537	2	2537	2	0.00
06/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3773	4	3773	4	0.00
06/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3797	4	3797	4	0.00
06/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3822	4	3822	4	0.00
06/06/2023	R209 On 02-May-24			Bond Future	12.51	61.9522	12.5057	61.9522	0.00
06/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1178	1	1178	1	0.00
06/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1157	1	1157	1	0.00
06/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1168	1	1168	1	0.00
06/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	7368	8	7368	8	0.00
06/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	7408	8	7408	8	0.00
06/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	7329	8	7329	8	0.00
06/06/2023	R209 On 01-August-24			Bond Future	12.62	63.3634	12.6185	63.3634	0.00
06/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2081	2	2081	2	0.00
06/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2065	2	2065	2	0.00
06/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2098	2	2098	2	0.00
06/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5772	6	5772	6	0.00
06/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5802	6	5802	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5833	6	5833	6	0.00
06/06/2023	R210 On 03-August-23			Bond Future	227.68	227.5693	227.6805	227.5693	421.00
06/06/2023	R210 On 02-November-23			Bond Future	229.71	229.5941	229.7068	229.5941	0.00
06/06/2023	R210 On 01-February-24			Bond Future	235.14	235.0291	235.1441	235.0291	0.00
06/06/2023	R210 On 02-May-24			Bond Future	237.56	237.4481	237.5648	237.4481	0.00
06/06/2023	R210 On 01-August-24			Bond Future	243.04	242.9185	243.0386	242.9185	0.00
06/06/2023	R213 On 03-August-23			Bond Future	11.42	80.5989	11.4191	80.5989	23,712.00
06/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	1921	2	1921	2	0.00
06/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	1948	2	1948	2	0.00
06/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	1975	2	1975	2	0.00
06/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	1101	1	1101	1	0.00
06/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	1086	1	1086	1	0.00
06/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	1116	1	1116	1	0.00
06/06/2023	R213 On 02-November-23			Bond Future	11.52	78.8645	11.5238	78.8645	3,263.00
06/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2159	2	2159	2	750.00
06/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1563	1	1563	1	0.00
06/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	5523	5	5523	5	0.00
06/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1546	1	1546	1	0.00
06/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1284	1	1284	1	750.00
06/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1579	1	1579	1	0.00
06/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3753	4	3753	4	0.00
06/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	3234	4	3234	4	0.00
06/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	3286	4	3286	4	0.00
06/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	834	1	834	1	750.00
06/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	3260	4	3260	4	0.00
06/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2508	3	2508	3	0.00
06/06/2023	R213 On 01-February-24			Bond Future	11.62	80.7136	11.6240	80.7136	0.00
06/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3060	3	3060	3	0.00
06/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3015	3	3015	3	0.00
06/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3037	3	3037	3	0.00
06/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2690	3	2690	3	0.00
06/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2708	3	2708	3	0.00
06/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2673	3	2673	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
06/06/2023	R213 On 02-May-24			Bond Future	11.71	79.0905	11.7092	79.0905	0.00
06/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	963	1	963	1	0.00
06/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	971	1	971	1	0.00
06/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	980	1	980	1	0.00
06/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6801	7	6801	7	0.00
06/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6836	7	6836	7	0.00
06/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6870	7	6870	7	0.00
06/06/2023	R213 On 01-August-24			Bond Future	11.82	80.8933	11.8245	80.8933	0.00
06/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1711	2	1711	2	0.00
06/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1687	2	1687	2	0.00
06/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1699	2	1699	2	0.00
06/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	5477	6	5477	6	0.00
06/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	5506	6	5506	6	0.00
06/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	5448	6	5448	6	0.00
06/06/2023	R214 On 03-August-23			Bond Future	12.44	60.5215	12.4363	60.5215	20,176.00
06/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	981	1	981	1	0.00
06/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	944	1	944	1	0.00
06/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	962	1	962	1	0.00
06/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	2317	3	2317	3	0.00
06/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	2347	3	2347	3	0.00
06/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	2288	2	2288	2	0.00
06/06/2023	R214 On 02-November-23			Bond Future	12.54	58.5868	12.5378	58.5868	20.00
06/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	697	1	697	1	0.00
06/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	717	1	717	1	0.00
06/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	707	1	707	1	0.00
06/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	6005	6	6005	6	0.00
06/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	6048	6	6048	6	0.00
06/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5963	6	5963	6	0.00
06/06/2023	R214 On 01-February-24			Bond Future	12.64	59.9606	12.6359	59.9606	0.00
06/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2168	2	2168	2	0.00
06/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2188	2	2188	2	0.00
06/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2207	2	2207	2	0.00
06/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4429	5	4429	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
06/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4458	5	4458	5	0.00
06/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4487	5	4487	5	0.00
06/06/2023	R214 On 02-May-24			Bond Future	12.72	58.0933	12.7222	58.0933	0.00
06/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1347	1	1347	1	0.00
06/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1324	1	1324	1	0.00
06/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1335	1	1335	1	0.00
06/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7411	8	7411	8	0.00
06/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7451	8	7451	8	0.00
06/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7370	8	7370	8	0.00
06/06/2023	R214 On 01-August-24			Bond Future	12.83	59.4167	12.8273	59.4167	0.00
06/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2498	2	2498	2	0.00
06/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2516	2	2516	2	0.00
06/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2534	2	2534	2	0.00
06/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5516	6	5516	6	0.00
06/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5546	6	5546	6	0.00
06/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5575	6	5575	6	0.00
06/06/2023	R248 On 03-August-23			Bond Future	12.52	74.8499	12.5190	74.8499	240,273.00
06/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	915	1	915	1	0.00
06/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	934	1	934	1	0.00
06/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4413	4	4413	4	0.00
06/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1376	1	1376	1	1,100.00
06/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	466	0	466	0	1,100.00
06/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	954	1	954	1	0.00
06/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	3335	4	3335	4	0.00
06/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4748	5	4748	5	0.00
06/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2634	3	2634	3	0.00
06/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	741	1	741	1	1,100.00
06/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	3376	4	3376	4	0.00
06/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3416	4	3416	4	0.00
06/06/2023	R248 On 02-November-23			Bond Future	12.62	72.0957	12.6245	72.0957	11,069.00
06/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1245	1	1245	1	220.00
06/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	818	1	818	1	0.00
06/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2841	3	2841	3	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6536	6	6536	6	0.00
06/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	795	1	795	1	0.00
06/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	806	1	806	1	0.00
06/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7676	8	7676	8	0.00
06/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1453	2	1453	2	220.00
06/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7785	8	7785	8	0.00
06/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7730	8	7730	8	0.00
06/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	6118	6	6118	6	0.00
06/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3541	4	3541	4	0.00
06/06/2023	R248 On 01-February-24			Bond Future	12.73	73.7863	12.7269	73.7863	0.00
06/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2546	2	2546	2	0.00
06/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2500	2	2500	2	0.00
06/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2523	2	2523	2	0.00
06/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5821	6	5821	6	0.00
06/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5858	6	5858	6	0.00
06/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5784	6	5784	6	0.00
06/06/2023	R248 On 02-May-24			Bond Future	12.82	71.1061	12.8171	71.1061	13,000.00
06/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1504	1	1504	1	0.00
06/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1477	1	1477	1	0.00
06/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1491	1	1491	1	0.00
06/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9478	10	9478	10	0.00
06/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9582	10	9582	10	0.00
06/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9530	10	9530	10	0.00
06/06/2023	R248 On 01-August-24			Bond Future	12.93	72.7255	12.9268	72.7255	0.00
06/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3187	3	3187	3	0.00
06/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3141	3	3141	3	0.00
06/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3164	3	3164	3	0.00
06/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6601	7	6601	7	0.00
06/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6636	7	6636	7	0.00
06/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6565	7	6565	7	0.00