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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	2025 On 02-February-23			Bond Future	166.23	166.2643	166.2258	166.2643	6,568.00
06/01/2023	2025 On 04-May-23			Bond Future	169.48	169.5005	169.4838	169.5005	0.00
06/01/2023	2025 On 03-August-23			Bond Future	171.27	171.2600	171.2652	171.2600	0.00
06/01/2023	2025 On 02-November-23			Bond Future	174.75	174.7458	174.7516	174.7458	0.00
06/01/2023	2025 On 01-February-24			Bond Future	176.55	176.4963	176.5486	176.4963	0.00
06/01/2023	2029 On 02-February-23			Bond Future	120.68	120.4385	120.6787	120.4385	1,476.00
06/01/2023	2029 On 04-May-23			Bond Future	121.75	121.4873	121.7485	121.4873	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
06/01/2023	2029 On 03-August-23			Bond Future	124.28	123.9989	124.2809	123.9989	0.00
06/01/2023	2029 On 02-November-23			Bond Future	125.48	125.1931	125.4816	125.1931	0.00
06/01/2023	2029 On 01-February-24			Bond Future	128.06	127.7294	128.0581	127.7294	0.00
06/01/2023	2030 On 02-February-23			Bond Future	10.03	89.9358	10.0316	89.9358	92,379.00
06/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
06/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
06/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	6695	7	6695	7	5,000.00
06/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	4917	5	4917	5	0.00
06/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5082	5	5082	5	0.00
06/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	913	1	913	1	0.00
06/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	520	0	520	0	388.00
06/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	747	1	747	1	0.00
06/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	450	0	450	0	0.00
06/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	1	0	0.00
06/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	5868	6	5868	6	5,000.00
06/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	864	1	864	1	0.00
06/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	889	1	889	1	0.00
06/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	467	0	467	0	0.00
06/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	8	0	8	0	0.00
06/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	259	0	259	0	0.00
06/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1996	2	1996	2	102.00
06/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	3952	4	3952	4	0.00
06/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	1171	1	1171	1	102.00
06/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	1013	1	1013	1	0.00
06/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	35	0	35	0	0.00
06/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4728	5	4728	5	0.00
06/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	4533	5	4533	5	0.00
06/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	60	0	60	0	388.00
06/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5869	6	5869	6	0.00
06/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1574	2	1574	2	0.00
06/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	1457	2	1457	2	0.00
06/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1544	2	1544	2	0.00
06/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	1057	1	1057	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
06/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	1035	1	1035	1	0.00
06/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	67	0	67	0	0.00
06/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	20	0	20	0	0.00
06/01/2023	2030 On 04-May-23			Bond Future	10.14	91.6645	10.1430	91.6645	0.00
06/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10196	10	10196	10	0.00
06/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	6720	7	6720	7	0.00
06/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8254	8	8254	8	0.00
06/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	9940	10	9940	10	0.00
06/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3142	3	3142	3	0.00
06/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1054	1	1054	1	150.00
06/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3464	3	3464	3	350.00
06/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	5725	6	5725	6	0.00
06/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	2809	3	2809	3	479.00
06/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3085	3	3085	3	0.00
06/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3114	3	3114	3	0.00
06/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1188	1	1188	1	479.00
06/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1368	1	1368	1	388.00
06/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	1791	2	1791	2	1,080.00
06/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	482	1	482	1	388.00
06/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5645	6	5645	6	0.00
06/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3620	4	3620	4	0.00
06/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2434	3	2434	3	0.00
06/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	3012	3	3012	3	0.00
06/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	3338	4	3338	4	0.00
06/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1402	2	1402	2	0.00
06/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1417	2	1417	2	0.00
06/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1579	2	1579	2	0.00
06/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	561	1	561	1	150.00
06/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1229	1	1229	1	0.00
06/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1386	2	1386	2	0.00
06/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	126	0	126	0	479.00
06/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	244	0	244	0	1,080.00
06/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	403	0	403	0	388.00

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06/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	112	0	112	0	350.00
06/01/2023	2030 On 03-August-23			Bond Future	10.24	89.5309	10.2394	89.5309	0.00
06/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	9858	10	9858	10	0.00
06/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	5769	6	5769	6	0.00
06/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	10874	11	10874	11	0.00
06/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	5706	6	5706	6	0.00
06/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3012	3	3012	3	1,012.00
06/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	3661	4	3661	4	350.00
06/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	5738	6	5738	6	0.00
06/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	1067	1	1067	1	0.00
06/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1900	2	1900	2	0.00
06/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	1084	1	1084	1	0.00
06/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	243	0	243	0	350.00
06/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2318	3	2318	3	0.00
06/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	347	1	347	1	1,012.00
06/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	1075	1	1075	1	0.00
06/01/2023	2030 On 02-November-23			Bond Future	10.34	91.3325	10.3431	91.3325	0.00
06/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4153	4	4153	4	0.00
06/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4101	4	4101	4	0.00
06/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4127	4	4127	4	0.00
06/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2189	2	2189	2	0.00
06/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2204	2	2204	2	0.00
06/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2175	2	2175	2	0.00
06/01/2023	2030 On 01-February-24			Bond Future	10.45	89.1567	10.4541	89.1567	0.00
06/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5468	5	5468	5	0.00
06/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5441	5	5441	5	0.00
06/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5496	5	5496	5	0.00
06/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1866	2	1866	2	0.00
06/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1888	2	1888	2	0.00
06/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1877	2	1877	2	0.00
06/01/2023	2032 On 02-February-23			Bond Future	10.64	88.9841	10.6442	88.9841	112,023.00
06/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
06/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10124	10	10124	10	0.00

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06/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	6010	6	6010	6	0.00
06/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	478	0	478	0	0.00
06/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	497	0	497	0	0.00
06/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	172	0	172	0	0.00
06/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	345	0	345	0	8,000.00
06/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	1	0	500.00
06/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	32	0	32	0	750.00
06/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	4460	4	4460	4	0.00
06/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5323	5	5323	5	0.00
06/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	729	1	729	1	0.00
06/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1180	1	1180	1	750.00
06/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4235	4	4235	4	0.00
06/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	516	0	516	0	0.00
06/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	238	0	238	0	500.00
06/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	2490	3	2490	3	0.00
06/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1803	2	1803	2	0.00
06/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	162	0	162	0	8,000.00
06/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	1046	1	1046	1	0.00
06/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	1486	2	1486	2	454.00
06/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	87	0	87	0	0.00
06/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	143	0	143	0	8,000.00
06/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	3924	4	3924	4	0.00
06/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	6427	7	6427	7	0.00
06/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	2166	2	2166	2	0.00
06/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2749	3	2749	3	454.00
06/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1837	2	1837	2	0.00
06/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1872	2	1872	2	0.00
06/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	58	0	58	0	500.00
06/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	5	0	5	0	750.00
06/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	7350	8	7350	8	0.00
06/01/2023	2032 On 04-May-23			Bond Future	10.76	86.5345	10.7613	86.5345	66,415.00
06/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	2917	3	2917	3	0.00
06/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2221	2	2221	2	400.00

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06/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	2888	3	2888	3	0.00
06/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	2945	3	2945	3	0.00
06/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	12410	12	12410	12	0.00
06/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4466	4	4466	4	400.00
06/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	124	0	124	0	400.00
06/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	2293	2	2293	2	0.00
06/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	2336	2	2336	2	0.00
06/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2945	3	2945	3	0.00
06/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	2315	2	2315	2	0.00
06/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1437	2	1437	2	0.00
06/01/2023	2032 On 03-August-23			Bond Future	10.86	88.3041	10.8623	88.3041	2,600.00
06/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	5993	6	5993	6	0.00
06/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6027	6	6027	6	0.00
06/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6061	6	6061	6	0.00
06/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	6506	6	6506	6	5,000.00
06/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1535	2	1535	2	0.00
06/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1691	2	1691	2	0.00
06/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1704	2	1704	2	0.00
06/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1717	2	1717	2	0.00
06/01/2023	2032 On 02-November-23			Bond Future	10.98	85.9215	10.9783	85.9215	0.00
06/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4342	4	4342	4	0.00
06/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4314	4	4314	4	0.00
06/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4370	4	4370	4	0.00
06/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	3110	3	3110	3	0.00
06/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	3149	3	3149	3	0.00
06/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	3129	3	3129	3	0.00
06/01/2023	2032 On 01-February-24			Bond Future	11.10	87.6418	11.0981	87.6418	0.00
06/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	5869	6	5869	6	0.00
06/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	5838	6	5838	6	0.00
06/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	5808	6	5808	6	0.00
06/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2426	2	2426	2	0.00
06/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2412	2	2412	2	0.00
06/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2398	2	2398	2	0.00

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06/01/2023	2033 On 02-February-23			Bond Future	116.76	116.7650	116.7649	116.7650	7,312.00
06/01/2023	2033 On 04-May-23			Bond Future	117.67	117.6519	117.6674	117.6519	0.00
06/01/2023	2033 On 03-August-23			Bond Future	120.11	120.0840	120.1148	120.0840	0.00
06/01/2023	2033 On 02-November-23			Bond Future	121.14	121.1079	121.1403	121.1079	0.00
06/01/2023	2033 On 01-February-24			Bond Future	123.63	123.5615	123.6276	123.5615	0.00
06/01/2023	2037 On 02-February-23			Bond Future	11.34	80.2086	11.3386	80.2086	132,188.00
06/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	582	1	582	1	0.00
06/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	680	1	680	1	577.00
06/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	546	1	546	1	0.00
06/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	564	1	564	1	0.00
06/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	3859	4	3859	4	0.00
06/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	2356	3	2356	3	0.00
06/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	2399	3	2399	3	0.00
06/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	2108	2	2108	2	0.00
06/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	255	0	255	0	577.00
06/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	2314	3	2314	3	0.00
06/01/2023	2037 On 04-May-23			Bond Future	11.46	81.7504	11.4593	81.7504	0.00
06/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12014	12	12014	12	0.00
06/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2573	3	2573	3	0.00
06/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4047	4	4047	4	400.00
06/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1817	2	1817	2	400.00
06/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4625	5	4625	5	0.00
06/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2516	3	2516	3	0.00
06/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1636	2	1636	2	703.00
06/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2545	3	2545	3	0.00
06/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3418	4	3418	4	0.00
06/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4672	5	4672	5	0.00
06/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3448	4	3448	4	0.00
06/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4365	5	4365	5	0.00
06/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	301	0	301	0	400.00
06/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	2219	3	2219	3	0.00
06/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1907	2	1907	2	703.00
06/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3387	4	3387	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	2037 On 03-August-23			Bond Future	11.57	79.1638	11.5705	79.1638	0.00
06/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	5889	6	5889	6	0.00
06/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	5819	6	5819	6	0.00
06/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	5854	6	5854	6	0.00
06/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2758	3	2758	3	0.00
06/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2777	3	2777	3	0.00
06/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2739	3	2739	3	0.00
06/01/2023	2037 On 02-November-23			Bond Future	11.68	80.7567	11.6845	80.7567	0.00
06/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4132	4	4132	4	0.00
06/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4161	4	4161	4	0.00
06/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4190	4	4190	4	0.00
06/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4891	5	4891	5	0.00
06/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4863	5	4863	5	0.00
06/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4835	5	4835	5	0.00
06/01/2023	2037 On 01-February-24			Bond Future	11.80	78.1185	11.8042	78.1185	0.00
06/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6455	6	6455	6	0.00
06/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6488	6	6488	6	0.00
06/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6520	6	6520	6	0.00
06/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3705	4	3705	4	0.00
06/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3724	4	3724	4	0.00
06/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3744	4	3744	4	0.00
06/01/2023	2038 On 02-February-23			Bond Future	129.28	129.2755	129.2752	129.2755	3,430.00
06/01/2023	2038 On 04-May-23			Bond Future	131.81	131.7918	131.8092	131.7918	1,583.00
06/01/2023	2038 On 03-August-23			Bond Future	132.59	132.5537	132.5892	132.5537	0.00
06/01/2023	2038 On 02-November-23			Bond Future	135.29	135.2517	135.2881	135.2517	0.00
06/01/2023	2038 On 01-February-24			Bond Future	136.05	135.9780	136.0507	135.9780	0.00
06/01/2023	2040 On 02-February-23			Bond Future	11.44	81.8194	11.4376	81.8194	138,215.00
06/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	6	0	6	0	0.00
06/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	7	0	7	0	388.00
06/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4160	4	4160	4	0.00
06/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	552	1	552	1	0.00
06/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	571	1	571	1	0.00
06/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	300	0	300	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
06/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5039	5	5039	5	0.00
06/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5197	5	5197	5	0.00
06/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	590	1	590	1	0.00
06/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	734	1	734	1	563.00
06/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	337	0	337	0	388.00
06/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3463	4	3463	4	0.00
06/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	2332	3	2332	3	0.00
06/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	290	0	290	0	563.00
06/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2648	3	2648	3	0.00
06/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	162	0	162	0	388.00
06/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	177	0	177	0	0.00
06/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2695	3	2695	3	0.00
06/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2743	3	2743	3	0.00
06/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8429	9	8429	9	0.00
06/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3629	4	3629	4	0.00
06/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8650	9	8650	9	0.00
06/01/2023	2040 On 04-May-23			Bond Future	11.55	83.3922	11.5549	83.3922	300.00
06/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11149	11	11149	11	0.00
06/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3021	3	3021	3	486.00
06/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5077	5	5077	5	0.00
06/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2802	3	2802	3	0.00
06/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2833	3	2833	3	0.00
06/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1146	1	1146	1	486.00
06/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1517	2	1517	2	388.00
06/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1763	2	1763	2	684.00
06/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	450	1	450	1	388.00
06/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2864	3	2864	3	0.00
06/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8158	8	8158	8	0.00
06/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	1035	1	1035	1	388.00
06/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3650	4	3650	4	0.00
06/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6565	7	6565	7	0.00
06/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	542	1	542	1	486.00
06/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	2073	2	2073	2	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9873	10	9873	10	0.00
06/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	5149	6	5149	6	0.00
06/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5640	6	5640	6	0.00
06/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3683	4	3683	4	0.00
06/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3715	4	3715	4	0.00
06/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3491	4	3491	4	0.00
06/01/2023	2040 On 03-August-23			Bond Future	11.66	80.5887	11.6631	80.5887	0.00
06/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6222	6	6222	6	0.00
06/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6259	6	6259	6	0.00
06/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6297	6	6297	6	0.00
06/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2928	3	2928	3	0.00
06/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2948	3	2948	3	0.00
06/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2968	3	2968	3	0.00
06/01/2023	2040 On 02-November-23			Bond Future	11.77	82.2103	11.7736	82.2103	0.00
06/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4402	4	4402	4	0.00
06/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4372	4	4372	4	0.00
06/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4341	4	4341	4	0.00
06/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5525	6	5525	6	0.00
06/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5462	6	5462	6	0.00
06/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5494	6	5494	6	0.00
06/01/2023	2040 On 01-February-24			Bond Future	11.89	79.3508	11.8891	79.3508	0.00
06/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	6773	6	6773	6	0.00
06/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	6704	6	6704	6	0.00
06/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	6738	6	6738	6	0.00
06/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4128	4	4128	4	0.00
06/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4150	4	4150	4	0.00
06/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4107	4	4107	4	0.00
06/01/2023	2044 On 02-February-23			Bond Future	11.45	78.5943	11.4455	78.5943	83,071.00
06/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	138	0	138	0	2,500.00
06/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2646	3	2646	3	0.00
06/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	668	1	668	1	0.00
06/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	755	1	755	1	0.00
06/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	387	0	387	0	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
06/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	12	0	12	0	0.00
06/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3342	3	3342	3	0.00
06/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3834	4	3834	4	0.00
06/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2427	2	2427	2	1,700.00
06/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	551	1	551	1	1,700.00
06/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	627	1	627	1	0.00
06/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	648	1	648	1	0.00
06/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2604	3	2604	3	0.00
06/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2651	3	2651	3	0.00
06/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	805	1	805	1	0.00
06/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2375	3	2375	3	0.00
06/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	370	1	370	1	4,000.00
06/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	484	1	484	1	0.00
06/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8064	8	8064	8	0.00
06/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3367	4	3367	4	0.00
06/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	711	1	711	1	2,500.00
06/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2846	3	2846	3	0.00
06/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2557	3	2557	3	0.00
06/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4873	5	4873	5	0.00
06/01/2023	2044 On 04-May-23			Bond Future	11.56	80.1050	11.5561	80.1050	0.00
06/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4022	4	4022	4	0.00
06/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4975	5	4975	5	0.00
06/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	5989	6	5989	6	0.00
06/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2925	3	2925	3	0.00
06/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2894	3	2894	3	0.00
06/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2863	3	2863	3	0.00
06/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3804	4	3804	4	0.00
06/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3770	4	3770	4	0.00
06/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2801	3	2801	3	4,115.00
06/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3737	4	3737	4	0.00
06/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1762	2	1762	2	1,500.00
06/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2226	3	2226	3	4,115.00
06/01/2023	2044 On 03-August-23			Bond Future	11.66	77.3596	11.6579	77.3596	0.00

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06/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6217	6	6217	6	0.00
06/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6142	6	6142	6	0.00
06/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6180	6	6180	6	0.00
06/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3130	3	3130	3	0.00
06/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3151	3	3151	3	0.00
06/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3109	3	3109	3	0.00
06/01/2023	2044 On 02-November-23			Bond Future	11.76	78.9161	11.7613	78.9161	0.00
06/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4390	4	4390	4	0.00
06/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4420	4	4420	4	0.00
06/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4451	4	4451	4	0.00
06/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5650	6	5650	6	0.00
06/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5683	6	5683	6	0.00
06/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5716	6	5716	6	0.00
06/01/2023	2044 On 01-February-24			Bond Future	11.87	76.1159	11.8693	76.1159	0.00
06/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6714	6	6714	6	0.00
06/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	6749	6	6749	6	0.00
06/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	6784	6	6784	6	0.00
06/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4293	4	4293	4	0.00
06/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4316	4	4316	4	0.00
06/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4339	4	4339	4	0.00
06/01/2023	2046 On 02-February-23			Bond Future	116.37	116.3676	116.3676	116.3676	13,798.00
06/01/2023	2046 On 04-May-23			Bond Future	116.61	116.5971	116.6128	116.5971	4,935.00
06/01/2023	2046 On 03-August-23			Bond Future	119.04	119.0078	119.0387	119.0078	0.00
06/01/2023	2046 On 02-November-23			Bond Future	119.37	119.3407	119.3733	119.3407	0.00
06/01/2023	2046 On 01-February-24			Bond Future	121.82	121.7580	121.8240	121.7580	0.00
06/01/2023	2050 On 02-February-23			Bond Future	117.89	117.4660	117.8898	117.4660	10,400.00
06/01/2023	2050 On 04-May-23			Bond Future	120.20	119.7525	120.2004	119.7525	3,472.00
06/01/2023	2050 On 03-August-23			Bond Future	120.52	120.0470	120.5202	120.0470	0.00
06/01/2023	2050 On 02-November-23			Bond Future	122.97	122.4904	122.9734	122.4904	0.00
06/01/2023	2050 On 01-February-24			Bond Future	123.26	122.7292	123.2553	122.7292	0.00
06/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	8657 On 21-December-26			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
06/01/2023	AL37 On 02-February-23			Index Future	863.99	861.2460	863.9850	861.2460	0.00
06/01/2023	AL37 On 04-May-23			Index Future	880.71	877.7960	880.7050	877.7960	0.00
06/01/2023	AL37 On 03-August-23			Index Future	898.81	895.7320	898.8120	895.7320	0.00
06/01/2023	AL37 On 02-November-23			Index Future	916.91	913.7610	916.9060	913.7610	0.00
06/01/2023	AL37 On 01-February-24			Index Future	935.54	932.0800	935.5360	932.0800	0.00
06/01/2023	AL7T On 02-February-23			Index Future	999.86	997.9140	999.8590	997.9140	0.00
06/01/2023	AL7T On 04-May-23			Index Future	1019.21	1017.0910	1019.2090	1017.0910	0.00
06/01/2023	AL7T On 03-August-23			Index Future	1040.16	1037.8730	1040.1630	1037.8730	0.00
06/01/2023	AL7T On 02-November-23			Index Future	1061.10	1058.7640	1061.1030	1058.7640	0.00
06/01/2023	AL7T On 01-February-24			Index Future	1082.66	1079.9890	1082.6640	1079.9890	0.00
06/01/2023	ALBI On 02-February-23			Index Future	873.32	870.8190	873.3160	870.8190	111.00
06/01/2023	ALBI On 04-May-23			Index Future	890.22	887.5530	890.2170	887.5530	0.00
06/01/2023	ALBI On 03-August-23			Index Future	908.52	905.6890	908.5190	905.6890	0.00
06/01/2023	ALBI On 02-November-23			Index Future	926.81	923.9190	926.8080	923.9190	0.00
06/01/2023	ALBI On 01-February-24			Index Future	945.64	942.4410	945.6400	942.4410	0.00
06/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C213 On 28-February-31			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
06/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2023	ES33 On 02-February-23			Bond Future	12.09	75.7519	12.0873	75.7519	350.00
06/01/2023	ES33 On 04-May-23			Bond Future	12.25	73.4324	12.2457	73.4324	0.00
06/01/2023	ES33 On 03-August-23			Bond Future	12.39	74.9514	12.3907	74.9514	0.00
06/01/2023	ES33 On 02-November-23			Bond Future	12.55	72.6821	12.5540	72.6821	0.00
06/01/2023	ES33 On 01-February-24			Bond Future	12.73	74.1531	12.7269	74.1531	0.00
06/01/2023	ES42 On 02-February-23			Bond Future	12.37	73.9908	12.3707	73.9908	4,195.00
06/01/2023	ES42 On 04-May-23			Bond Future	12.52	71.1682	12.5155	71.1682	0.00
06/01/2023	ES42 On 03-August-23			Bond Future	12.65	72.6412	12.6453	72.6412	0.00
06/01/2023	ES42 On 02-November-23			Bond Future	12.79	69.8572	12.7898	69.8572	0.00
06/01/2023	ES42 On 01-February-24			Bond Future	12.94	71.2701	12.9352	71.2701	0.00
06/01/2023	GOVI On 02-February-23			GOVI	861.03	858.5930	861.0310	858.5930	849.00
06/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	101910	8	101910	8	0.00
06/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	102110	8	102110	8	0.00
06/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	102010	8	102010	8	0.00
06/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 04-May-23			GOVI	877.69	875.0920	877.6940	875.0920	0.00
06/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	248140	22	248140	22	0.00
06/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	248340	22	248340	22	0.00
06/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	248240	22	248240	22	0.00
06/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 03-August-23			GOVI	895.74	892.9730	895.7390	892.9730	0.00
06/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	585090	56	585090	56	0.00
06/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	585190	56	585190	56	0.00
06/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	585290	56	585290	56	0.00
06/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 02-November-23			GOVI	913.77	910.9470	913.7710	910.9470	0.00
06/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	279710	25	279710	25	0.00
06/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	279610	25	279610	25	0.00
06/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	279510	25	279510	25	0.00
06/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 01-February-24			GOVI	932.34	929.2090	932.3380	929.2090	0.00
06/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	523580	49	523580	49	0.00
06/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	523480	49	523480	49	0.00
06/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	523380	49	523380	49	0.00
06/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2023	IGOV On 02-February-23			Index Future	328.40	325.7740	328.3990	325.7740	640.00
06/01/2023	IGOV On 04-May-23			Index Future	334.84	332.1150	334.8350	332.1150	16.00
06/01/2023	IGOV On 03-August-23			Index Future	341.80	338.9800	341.7980	338.9800	0.00
06/01/2023	IGOV On 02-November-23			Index Future	348.76	345.8800	348.7570	345.8800	0.00
06/01/2023	IGOV On 01-February-24			Index Future	355.92	352.8890	355.9190	352.8890	0.00
06/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7350	7.2700	92.7350	0.00
06/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.65	92.3100	7.6500	92.3100	0.00
06/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.68	92.2850	7.6750	92.2850	0.00
06/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.77	92.1800	7.7700	92.1800	0.00
06/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.76	92.1700	7.7600	92.1700	0.00
06/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.79	92.1450	7.7850	92.1450	0.00
06/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.78	92.1500	7.7800	92.1500	75.00
06/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.61	92.3150	7.6100	92.3150	272.00
06/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.57	92.3650	7.5650	92.3650	0.00
06/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.59	92.3500	7.5900	92.3500	0.00
06/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.58	92.3750	7.5750	92.3750	68.00
06/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.69	92.2350	7.6900	92.2350	0.00
06/01/2023	R035 On 02-February-23			Bond Future	11.14	88.8326	11.1359	88.8326	145,700.00
06/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	4869	5	4869	5	0.00
06/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11043	11	11043	11	0.00
06/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1024	1	1024	1	976.00
06/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1051	1	1051	1	0.00
06/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	591	1	591	1	0.00
06/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	610	1	610	1	0.00
06/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	56	0	56	0	976.00
06/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	271	0	271	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	3	0	3	0	582.00
06/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	4	0	4	0	0.00
06/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	5	0	5	0	388.00
06/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4670	4	4670	4	0.00
06/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	630	1	630	1	0.00
06/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	231	0	231	0	0.00
06/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	293	0	293	0	0.00
06/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	3142	3	3142	3	582.00
06/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	5150	5	5150	5	0.00
06/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	3448	4	3448	4	0.00
06/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	3242	4	3242	4	0.00
06/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	2145	2	2145	2	0.00
06/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	2	0	2	0	976.00
06/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	7755	8	7755	8	0.00
06/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	8284	9	8284	9	0.00
06/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	2186	2	2186	2	0.00
06/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	2227	3	2227	3	0.00
06/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1496	2	1496	2	582.00
06/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1528	2	1528	2	0.00
06/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	129	0	129	0	388.00
06/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	8019	8	8019	8	0.00
06/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	146	0	146	0	0.00
06/01/2023	R035 On 04-May-23			Bond Future	11.25	86.0371	11.2534	86.0371	104,492.00
06/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	2827	3	2827	3	0.00
06/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	383	0	383	0	388.00
06/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	993	1	993	1	491.00
06/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7442	7	7442	7	0.00
06/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10529	10	10529	10	0.00
06/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2679	3	2679	3	491.00
06/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2767	3	2767	3	0.00
06/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2797	3	2797	3	0.00
06/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1303	1	1303	1	388.00
06/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	5171	6	5171	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
06/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	431	1	431	1	491.00
06/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	904	1	904	1	388.00
06/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	3019	3	3019	3	0.00
06/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5970	6	5970	6	0.00
06/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	9003	9	9003	9	0.00
06/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	3159	4	3159	4	0.00
06/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	3074	3	3074	3	0.00
06/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	3046	3	3046	3	0.00
06/01/2023	R035 On 03-August-23			Bond Future	11.36	87.7961	11.3583	87.7961	0.00
06/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	5900	6	5900	6	0.00
06/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	5936	6	5936	6	0.00
06/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	5972	6	5972	6	0.00
06/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2466	3	2466	3	0.00
06/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2483	3	2483	3	0.00
06/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2500	3	2500	3	0.00
06/01/2023	R035 On 02-November-23			Bond Future	11.48	85.0585	11.4793	85.0585	0.00
06/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4275	4	4275	4	0.00
06/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4218	4	4218	4	0.00
06/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4246	4	4246	4	0.00
06/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4574	5	4574	5	0.00
06/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4601	5	4601	5	0.00
06/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4548	5	4548	5	0.00
06/01/2023	R035 On 01-February-24			Bond Future	11.61	86.7618	11.6073	86.7618	0.00
06/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6453	6	6453	6	0.00
06/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	6519	6	6519	6	0.00
06/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6486	6	6486	6	0.00
06/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3419	3	3419	3	0.00
06/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3437	3	3437	3	0.00
06/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3401	3	3401	3	0.00
06/01/2023	R186 On 02-February-23			Bond Future	8.47	107.6005	8.4695	107.6005	73,853.00
06/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	382	0	382	0	0.00
06/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	353	0	353	0	0.00
06/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	368	0	368	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
06/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	840	1	840	1	0.00
06/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	859	1	859	1	0.00
06/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	820	1	820	1	0.00
06/01/2023	R186 On 04-May-23			Bond Future	8.52	109.6682	8.5239	109.6682	12,452.00
06/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	1809	2	1809	2	0.00
06/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	1830	2	1830	2	0.00
06/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	1850	2	1850	2	0.00
06/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	864	1	864	1	0.00
06/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	852	1	852	1	0.00
06/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	875	1	875	1	0.00
06/01/2023	R186 On 03-August-23			Bond Future	8.54	106.6040	8.5404	106.6040	0.00
06/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	3934	4	3934	4	0.00
06/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	3982	4	3982	4	0.00
06/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	3958	4	3958	4	0.00
06/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	461	1	461	1	0.00
06/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	465	1	465	1	0.00
06/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	456	1	456	1	0.00
06/01/2023	R186 On 02-November-23			Bond Future	8.57	108.7493	8.5745	108.7493	0.00
06/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5424	5	5424	5	0.00
06/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3194	3	3194	3	0.00
06/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3174	3	3174	3	0.00
06/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3214	3	3214	3	0.00
06/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	2725	3	2725	3	1,715.00
06/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	953	1	953	1	0.00
06/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	967	1	967	1	0.00
06/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	960	1	960	1	0.00
06/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	453	1	453	1	1,715.00
06/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	1142	1	1142	1	0.00
06/01/2023	R186 On 01-February-24			Bond Future	8.61	105.6226	8.6074	105.6226	0.00
06/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3302	3	3302	3	0.00
06/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3283	3	3283	3	0.00
06/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3265	3	3265	3	0.00
06/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	987	1	987	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
06/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	999	1	999	1	0.00
06/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	993	1	993	1	0.00
06/01/2023	R197 On 02-February-23			Bond Future	328.71	328.7158	328.7097	328.7158	977.00
06/01/2023	R197 On 04-May-23			Bond Future	335.15	335.1136	335.1520	335.1136	0.00
06/01/2023	R197 On 03-August-23			Bond Future	333.06	332.9746	333.0580	332.9746	0.00
06/01/2023	R197 On 02-November-23			Bond Future	339.84	339.7517	339.8372	339.7517	0.00
06/01/2023	R202 On 02-February-23			Bond Future	250.35	251.2419	250.3527	251.2419	5,950.00
06/01/2023	R202 On 04-May-23			Bond Future	255.26	256.1317	255.2594	256.1317	0.00
06/01/2023	R202 On 03-August-23			Bond Future	255.75	256.6106	255.7535	256.6106	0.00
06/01/2023	R202 On 02-November-23			Bond Future	260.96	261.8336	260.9596	261.8336	0.00
06/01/2023	R202 On 01-February-24			Bond Future	261.36	262.1822	261.3616	262.1822	0.00
06/01/2023	R209 On 02-February-23			Bond Future	11.13	68.6907	11.1304	68.6907	31,486.00
06/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	432	0	432	0	0.00
06/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	404	0	404	0	0.00
06/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	418	0	418	0	0.00
06/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	2163	2	2163	2	0.00
06/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	2241	3	2241	3	0.00
06/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	2202	2	2202	2	0.00
06/01/2023	R209 On 04-May-23			Bond Future	11.24	66.8595	11.2371	66.8595	2,635.00
06/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6728	7	6728	7	0.00
06/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2240	2	2240	2	0.00
06/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3319	3	3319	3	1,000.00
06/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	1973	2	1973	2	0.00
06/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2215	2	2215	2	0.00
06/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2190	2	2190	2	0.00
06/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	447	1	447	1	500.00
06/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	7147	8	7147	8	0.00
06/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2941	3	2941	3	0.00
06/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2914	3	2914	3	0.00
06/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	2005	2	2005	2	0.00
06/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3189	4	3189	4	6,250.00
06/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2888	3	2888	3	0.00
06/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	739	1	739	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	R209 On 03-August-23			Bond Future	11.33	68.2268	11.3304	68.2268	0.00
06/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5182	5	5182	5	0.00
06/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5120	5	5120	5	0.00
06/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5151	5	5151	5	0.00
06/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2186	3	2186	3	0.00
06/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2218	3	2218	3	0.00
06/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2202	3	2202	3	0.00
06/01/2023	R209 On 02-November-23			Bond Future	11.43	66.4485	11.4345	66.4485	0.00
06/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3675	4	3675	4	0.00
06/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3624	4	3624	4	0.00
06/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3649	4	3649	4	0.00
06/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4116	4	4116	4	0.00
06/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4141	4	4141	4	0.00
06/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4092	4	4092	4	0.00
06/01/2023	R209 On 01-February-24			Bond Future	11.54	67.7790	11.5405	67.7790	0.00
06/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	5796	6	5796	6	0.00
06/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	5825	6	5825	6	0.00
06/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	5854	6	5854	6	0.00
06/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3038	3	3038	3	0.00
06/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3055	3	3055	3	0.00
06/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3071	3	3071	3	0.00
06/01/2023	R210 On 02-February-23			Bond Future	223.06	223.0614	223.0573	223.0614	372.00
06/01/2023	R210 On 04-May-23			Bond Future	224.34	224.3175	224.3437	224.3175	0.00
06/01/2023	R210 On 03-August-23			Bond Future	229.01	228.9552	229.0103	228.9552	0.00
06/01/2023	R210 On 02-November-23			Bond Future	230.51	230.4478	230.5058	230.4478	0.00
06/01/2023	R210 On 01-February-24			Bond Future	235.24	235.1161	235.2385	235.1161	0.00
06/01/2023	R213 On 02-February-23			Bond Future	10.44	84.4789	10.4445	84.4789	38,255.00
06/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
06/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	959	1	959	1	912.00
06/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	495	0	495	0	0.00
06/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	477	0	477	0	0.00
06/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	196	0	196	0	0.00
06/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	7763	8	7763	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	513	0	513	0	0.00
06/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	763	1	763	1	0.00
06/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	1209	1	1209	1	476.00
06/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	12	0	12	0	912.00
06/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1560	2	1560	2	0.00
06/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	1027	1	1027	1	0.00
06/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1589	2	1589	2	0.00
06/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1530	2	1530	2	0.00
06/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	6338	6	6338	6	0.00
06/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	2273	2	2273	2	476.00
06/01/2023	R213 On 04-May-23			Bond Future	10.56	82.5509	10.5555	82.5509	0.00
06/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	2746	3	2746	3	0.00
06/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	2720	3	2720	3	0.00
06/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	2773	3	2773	3	0.00
06/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1886	2	1886	2	0.00
06/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1924	2	1924	2	0.00
06/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1905	2	1905	2	0.00
06/01/2023	R213 On 03-August-23			Bond Future	10.65	84.2385	10.6511	84.2385	0.00
06/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5567	6	5567	6	0.00
06/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5535	6	5535	6	0.00
06/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5598	6	5598	6	0.00
06/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1369	2	1369	2	0.00
06/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1380	2	1380	2	0.00
06/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1359	2	1359	2	0.00
06/01/2023	R213 On 02-November-23			Bond Future	10.77	82.3810	10.7667	82.3810	0.00
06/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4088	4	4088	4	0.00
06/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4062	4	4062	4	0.00
06/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4115	4	4115	4	0.00
06/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2549	3	2549	3	0.00
06/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2582	3	2582	3	0.00
06/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2565	3	2565	3	0.00
06/01/2023	R213 On 01-February-24			Bond Future	10.89	84.0311	10.8909	84.0311	0.00
06/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5442	5	5442	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
06/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5414	5	5414	5	0.00
06/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5386	5	5386	5	0.00
06/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2042	2	2042	2	0.00
06/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2030	2	2030	2	0.00
06/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	2018	2	2018	2	0.00
06/01/2023	R214 On 02-February-23			Bond Future	11.30	65.9760	11.2994	65.9760	71,030.00
06/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
06/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	22	0	22	0	0.00
06/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	379	0	379	0	2,300.00
06/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2965	3	2965	3	0.00
06/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	697	1	697	1	0.00
06/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2184	2	2184	2	2,300.00
06/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	530	1	530	1	0.00
06/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	717	1	717	1	0.00
06/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	657	1	657	1	0.00
06/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	677	1	677	1	0.00
06/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1877	2	1877	2	0.00
06/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1913	2	1913	2	0.00
06/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2590	3	2590	3	0.00
06/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	2176	2	2176	2	0.00
06/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	596	1	596	1	0.00
06/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1842	2	1842	2	0.00
06/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1807	2	1807	2	0.00
06/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	355	0	355	0	0.00
06/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5784	6	5784	6	0.00
06/01/2023	R214 On 02-February-23		Put	Bond Future	33775	34	33775	34	0.00
06/01/2023	R214 On 04-May-23			Bond Future	11.40	63.9461	11.3984	63.9461	0.00
06/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2649	3	2649	3	0.00
06/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2594	3	2594	3	0.00
06/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2622	3	2622	3	0.00
06/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2773	3	2773	3	0.00
06/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2799	3	2799	3	0.00
06/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2747	3	2747	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
06/01/2023	R214 On 03-August-23			Bond Future	11.49	65.2535	11.4862	65.2535	0.00
06/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5681	6	5681	6	0.00
06/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5617	6	5617	6	0.00
06/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5649	6	5649	6	0.00
06/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2310	3	2310	3	0.00
06/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2326	3	2326	3	0.00
06/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2294	3	2294	3	0.00
06/01/2023	R214 On 02-November-23			Bond Future	11.59	63.2677	11.5859	63.2677	0.00
06/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3803	4	3803	4	0.00
06/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3752	4	3752	4	0.00
06/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3778	4	3778	4	0.00
06/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4435	5	4435	5	0.00
06/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4461	5	4461	5	0.00
06/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4408	5	4408	5	0.00
06/01/2023	R214 On 01-February-24			Bond Future	11.69	64.5347	11.6900	64.5347	0.00
06/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5721	5	5721	5	0.00
06/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5750	5	5750	5	0.00
06/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5780	5	5780	5	0.00
06/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3451	3	3451	3	0.00
06/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3470	3	3470	3	0.00
06/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3489	3	3489	3	0.00
06/01/2023	R248 On 02-February-23			Bond Future	11.27	82.6334	11.2724	82.6334	247,647.00
06/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	55	0	55	0	0.00
06/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	864	1	864	1	0.00
06/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	889	1	889	1	0.00
06/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	969	1	969	1	0.00
06/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	720	1	720	1	2,900.00
06/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2866	3	2866	3	2,900.00
06/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3350	3	3350	3	0.00
06/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	915	1	915	1	0.00
06/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	2240	3	2240	3	0.00
06/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	2154	2	2154	2	0.00
06/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	539	1	539	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
06/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	697	1	697	1	0.00
06/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2607	3	2607	3	0.00
06/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	2284	3	2284	3	0.00
06/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2328	3	2328	3	0.00
06/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6385	7	6385	7	0.00
06/01/2023	R248 On 04-May-23			Bond Future	11.37	79.7630	11.3727	79.7630	11,095.00
06/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3272	3	3272	3	0.00
06/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3237	3	3237	3	0.00
06/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3307	3	3307	3	0.00
06/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3459	4	3459	4	0.00
06/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3523	4	3523	4	0.00
06/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3491	4	3491	4	0.00
06/01/2023	R248 On 03-August-23			Bond Future	11.46	81.3562	11.4648	81.3562	0.00
06/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6953	7	6953	7	0.00
06/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6912	7	6912	7	0.00
06/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6992	7	6992	7	0.00
06/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2939	3	2939	3	0.00
06/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2979	3	2979	3	0.00
06/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2959	3	2959	3	0.00
06/01/2023	R248 On 02-November-23			Bond Future	11.56	78.5719	11.5600	78.5719	13,000.00
06/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5030	5	5030	5	0.00
06/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4997	5	4997	5	0.00
06/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4964	5	4964	5	0.00
06/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5487	6	5487	6	0.00
06/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5552	6	5552	6	0.00
06/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5519	6	5519	6	0.00
06/01/2023	R248 On 01-February-24			Bond Future	11.66	80.1822	11.6566	80.1822	0.00
06/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7420	7	7420	7	0.00
06/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7347	7	7347	7	0.00
06/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7383	7	7383	7	0.00
06/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4340	5	4340	5	0.00
06/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4363	5	4363	5	0.00
06/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4317	5	4317	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
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