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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	2025 On 04-May-23			Bond Future	169.21	169.1245	169.2060	169.1245	5,381.00
06/03/2023	2025 On 03-August-23			Bond Future	170.85	170.7660	170.8488	170.7660	214.00
06/03/2023	2025 On 02-November-23			Bond Future	174.34	174.2521	174.3365	174.2521	0.00
06/03/2023	2025 On 01-February-24			Bond Future	176.25	176.1637	176.2493	176.1637	0.00
06/03/2023	2025 On 02-May-24			Bond Future	179.81	179.7268	179.8146	179.7268	0.00
06/03/2023	2029 On 04-May-23			Bond Future	121.40	121.3954	121.3984	121.3954	2,115.00
06/03/2023	2029 On 03-August-23			Bond Future	123.82	123.8174	123.8203	123.8174	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	2029 On 02-November-23			Bond Future	125.03	125.0251	125.0278	125.0251	0.00
06/03/2023	2029 On 01-February-24			Bond Future	127.67	127.6711	127.6738	127.6711	0.00
06/03/2023	2029 On 02-May-24			Bond Future	128.91	128.9035	128.9063	128.9035	0.00
06/03/2023	2030 On 04-May-23			Bond Future	10.17	91.5867	10.1740	91.5867	85,795.00
06/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	240	0	240	0	150.00
06/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7903	8	7903	8	0.00
06/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9685	10	9685	10	0.00
06/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9953	10	9953	10	0.00
06/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2612	3	2612	3	350.00
06/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6254	6	6254	6	0.00
06/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2250	2	2250	2	0.00
06/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	25	0	25	0	388.00
06/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	325	0	325	0	479.00
06/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5160	5	5160	5	0.00
06/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2186	2	2186	2	0.00
06/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2218	2	2218	2	0.00
06/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	456	0	456	0	388.00
06/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1878	2	1878	2	479.00
06/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	822	1	822	1	1,080.00
06/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1604	2	1604	2	0.00
06/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	787	1	787	1	0.00
06/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2239	2	2239	2	0.00
06/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	645	1	645	1	0.00
06/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	657	1	657	1	0.00
06/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	134	0	134	0	150.00
06/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2614	3	2614	3	0.00
06/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5327	5	5327	5	0.00
06/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2946	3	2946	3	0.00
06/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	633	1	633	1	0.00
06/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	76	0	76	0	388.00
06/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	517	1	517	1	0.00
06/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	8	0	8	0	350.00
06/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	10	0	10	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	32	0	32	0	1,080.00
06/03/2023	2030 On 03-August-23			Bond Future	10.29	89.3848	10.2902	89.3848	11,931.00
06/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5128	5	5128	5	0.00
06/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9429	9	9429	9	0.00
06/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10494	10	10494	10	0.00
06/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5094	5	5094	5	0.00
06/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2288	2	2288	2	1,012.00
06/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2938	3	2938	3	350.00
06/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5061	5	5061	5	0.00
06/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	660	1	660	1	0.00
06/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1397	1	1397	1	0.00
06/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	645	1	645	1	0.00
06/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	84	0	84	0	350.00
06/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	138	0	138	0	1,012.00
06/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1814	2	1814	2	0.00
06/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	652	1	652	1	0.00
06/03/2023	2030 On 02-November-23			Bond Future	10.40	91.1889	10.3953	91.1889	15.00
06/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5704	6	5704	6	0.00
06/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3509	3	3509	3	0.00
06/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3456	3	3456	3	0.00
06/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3482	3	3482	3	0.00
06/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1800	2	1800	2	800.00
06/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1041	1	1041	1	800.00
06/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4588	5	4588	5	0.00
06/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3177	3	3177	3	0.00
06/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1764	2	1764	2	0.00
06/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1778	2	1778	2	0.00
06/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1750	2	1750	2	0.00
06/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	943	1	943	1	800.00
06/03/2023	2030 On 01-February-24			Bond Future	10.49	89.0936	10.4948	89.0936	0.00
06/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4996	5	4996	5	0.00
06/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7179	7	7179	7	0.00
06/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1951	2	1951	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4857	5	4857	5	0.00
06/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4968	5	4968	5	0.00
06/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1196	1	1196	1	400.00
06/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5024	5	5024	5	0.00
06/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1714	2	1714	2	1,360.00
06/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4043	4	4043	4	0.00
06/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1560	2	1560	2	0.00
06/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	953	1	953	1	400.00
06/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5050	5	5050	5	0.00
06/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1581	2	1581	2	0.00
06/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1624	2	1624	2	1,360.00
06/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3696	4	3696	4	0.00
06/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1570	2	1570	2	0.00
06/03/2023	2030 On 02-May-24			Bond Future	10.63	90.8731	10.6294	90.8731	0.00
06/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1562	2	1562	2	0.00
06/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1533	1	1533	1	0.00
06/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1547	2	1547	2	0.00
06/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4789	5	4789	5	0.00
06/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4816	5	4816	5	0.00
06/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4762	5	4762	5	0.00
06/03/2023	2032 On 04-May-23			Bond Future	10.73	86.6845	10.7293	86.6845	184,552.00
06/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	92	0	92	0	6,500.00
06/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	201	0	201	0	730.00
06/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2296	2	2296	2	0.00
06/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1867	2	1867	2	0.00
06/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1899	2	1899	2	0.00
06/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	508	0	508	0	500.00
06/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1157	1	1157	1	400.00
06/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	943	1	943	1	730.00
06/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1931	2	1931	2	0.00
06/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2506	2	2506	2	0.00
06/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1339	1	1339	1	0.00
06/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	72	0	72	0	500.00

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06/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3680	4	3680	4	400.00
06/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12454	12	12454	12	0.00
06/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	5	0	5	0	400.00
06/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4743	5	4743	5	0.00
06/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	838	1	838	1	730.00
06/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1115	1	1115	1	0.00
06/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1969	2	1969	2	0.00
06/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1717	2	1717	2	0.00
06/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2739	3	2739	3	0.00
06/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1134	1	1134	1	0.00
06/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1152	1	1152	1	0.00
06/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	928	1	928	1	13,000.00
06/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1540	2	1540	2	500.00
06/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3873	4	3873	4	0.00
06/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	487	1	487	1	0.00
06/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4997	5	4997	5	0.00
06/03/2023	2032 On 03-August-23			Bond Future	10.84	88.3930	10.8440	88.3930	2,600.00
06/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5362	5	5362	5	0.00
06/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5398	5	5398	5	0.00
06/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5434	5	5434	5	0.00
06/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5913	6	5913	6	5,000.00
06/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1264	1	1264	1	1,500.00
06/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	451	0	451	0	1,500.00
06/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6963	7	6963	7	0.00
06/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4036	4	4036	4	0.00
06/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	851	1	851	1	0.00
06/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	973	1	973	1	0.00
06/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	984	1	984	1	0.00
06/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	994	1	994	1	0.00
06/03/2023	2032 On 02-November-23			Bond Future	10.96	86.0172	10.9582	86.0172	0.00
06/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3810	4	3810	4	0.00
06/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3781	4	3781	4	0.00
06/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3839	4	3839	4	0.00

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06/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2481	3	2481	3	0.00
06/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2518	3	2518	3	0.00
06/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2499	3	2499	3	0.00
06/03/2023	2032 On 01-February-24			Bond Future	11.07	87.8195	11.0652	87.8195	0.00
06/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5702	6	5702	6	0.00
06/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8251	8	8251	8	0.00
06/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2715	3	2715	3	1,200.00
06/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5639	6	5639	6	0.00
06/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5671	6	5671	6	0.00
06/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1407	1	1407	1	1,200.00
06/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6623	7	6623	7	0.00
06/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2088	2	2088	2	0.00
06/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2102	2	2102	2	0.00
06/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4182	4	4182	4	0.00
06/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1259	1	1259	1	1,200.00
06/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2075	2	2075	2	0.00
06/03/2023	2032 On 02-May-24			Bond Future	11.20	85.4158	11.1981	85.4158	0.00
06/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2372	2	2372	2	0.00
06/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2353	2	2353	2	0.00
06/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2390	2	2390	2	0.00
06/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5413	6	5413	6	0.00
06/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5473	6	5473	6	0.00
06/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5443	6	5443	6	0.00
06/03/2023	2033 On 04-May-23			Bond Future	115.66	115.4480	115.6553	115.4480	1,540.00
06/03/2023	2033 On 03-August-23			Bond Future	117.96	117.7512	117.9625	117.7512	6,141.00
06/03/2023	2033 On 02-November-23			Bond Future	118.96	118.7455	118.9609	118.7455	0.00
06/03/2023	2033 On 01-February-24			Bond Future	121.48	121.2586	121.4784	121.2586	0.00
06/03/2023	2033 On 02-May-24			Bond Future	122.49	122.2669	122.4912	122.2669	0.00
06/03/2023	2037 On 04-May-23			Bond Future	11.43	82.0375	11.4276	82.0375	63,174.00
06/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	830	1	830	1	400.00
06/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11920	12	11920	12	0.00
06/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1509	1	1509	1	0.00
06/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	3053	3	3053	3	400.00

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06/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	688	1	688	1	703.00
06/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1454	1	1454	1	0.00
06/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3695	4	3695	4	0.00
06/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1481	1	1481	1	0.00
06/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2170	2	2170	2	0.00
06/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	22	0	22	0	400.00
06/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2201	2	2201	2	0.00
06/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3539	4	3539	4	0.00
06/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3194	3	3194	3	0.00
06/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1040	1	1040	1	0.00
06/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2138	2	2138	2	0.00
06/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	793	1	793	1	703.00
06/03/2023	2037 On 03-August-23			Bond Future	11.55	79.3970	11.5498	79.3970	74,072.00
06/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	5061	5	5061	5	0.00
06/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	603	1	603	1	1,800.00
06/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1630	2	1630	2	1,800.00
06/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	5023	5	5023	5	0.00
06/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4986	5	4986	5	0.00
06/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1826	2	1826	2	0.00
06/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1809	2	1809	2	0.00
06/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	4862	5	4862	5	0.00
06/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8234	8	8234	8	0.00
06/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1793	2	1793	2	0.00
06/03/2023	2037 On 02-November-23			Bond Future	11.66	80.9996	11.6622	80.9996	0.00
06/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3463	3	3463	3	0.00
06/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3492	3	3492	3	0.00
06/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3521	3	3521	3	0.00
06/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4096	4	4096	4	0.00
06/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4068	4	4068	4	0.00
06/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4041	4	4041	4	0.00
06/03/2023	2037 On 01-February-24			Bond Future	11.77	78.4407	11.7715	78.4407	0.00
06/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	6046	6	6046	6	0.00
06/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	6079	6	6079	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
06/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	6113	6	6113	6	0.00
06/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3118	3	3118	3	0.00
06/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3136	3	3136	3	0.00
06/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3155	3	3155	3	0.00
06/03/2023	2037 On 02-May-24			Bond Future	11.90	80.0066	11.9020	80.0066	0.00
06/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3351	3	3351	3	0.00
06/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3398	3	3398	3	0.00
06/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3374	3	3374	3	0.00
06/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	5935	6	5935	6	0.00
06/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	5968	6	5968	6	0.00
06/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	5902	6	5902	6	0.00
06/03/2023	2038 On 04-May-23			Bond Future	129.01	128.5395	129.0072	128.5395	4,625.00
06/03/2023	2038 On 03-August-23			Bond Future	129.63	129.1546	129.6315	129.1546	0.00
06/03/2023	2038 On 02-November-23			Bond Future	132.28	131.7911	132.2778	131.7911	0.00
06/03/2023	2038 On 01-February-24			Bond Future	133.08	132.5824	133.0787	132.5824	0.00
06/03/2023	2038 On 02-May-24			Bond Future	135.77	135.2633	135.7699	135.2633	0.00
06/03/2023	2040 On 04-May-23			Bond Future	11.53	83.7193	11.5253	83.7193	51,460.00
06/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	47	0	47	0	388.00
06/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	324	0	324	0	486.00
06/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	555	1	555	1	388.00
06/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	10860	11	10860	11	0.00
06/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1853	2	1853	2	486.00
06/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	4058	4	4058	4	0.00
06/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	732	1	732	1	684.00
06/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1638	2	1638	2	0.00
06/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1668	2	1668	2	0.00
06/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	7547	7	7547	7	0.00
06/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1698	2	1698	2	0.00
06/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2299	2	2299	2	0.00
06/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	868	1	868	1	684.00
06/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	238	0	238	0	388.00
06/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	68	0	68	0	486.00
06/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	5558	6	5558	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
06/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2332	2	2332	2	0.00
06/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2366	2	2366	2	0.00
06/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	3932	4	3932	4	0.00
06/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2137	2	2137	2	0.00
06/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	4492	5	4492	5	0.00
06/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	9284	9	9284	9	0.00
06/03/2023	2040 On 03-August-23			Bond Future	11.64	80.8614	11.6440	80.8614	99,201.00
06/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	5435	5	5435	5	0.00
06/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	5395	5	5395	5	0.00
06/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	5474	5	5474	5	0.00
06/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	1988	2	1988	2	0.00
06/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2024	2	2024	2	0.00
06/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2006	2	2006	2	0.00
06/03/2023	2040 On 02-November-23			Bond Future	11.75	82.4936	11.7529	82.4936	0.00
06/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3667	4	3667	4	0.00
06/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3637	4	3637	4	0.00
06/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3606	4	3606	4	0.00
06/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	4665	5	4665	5	0.00
06/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4602	5	4602	5	0.00
06/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4633	5	4633	5	0.00
06/03/2023	2040 On 01-February-24			Bond Future	11.86	79.7157	11.8588	79.7157	6.00
06/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	6130	6	6130	6	0.00
06/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	6094	6	6094	6	0.00
06/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	6059	6	6059	6	0.00
06/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3324	3	3324	3	0.00
06/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3304	3	3304	3	0.00
06/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3283	3	3283	3	0.00
06/03/2023	2040 On 02-May-24			Bond Future	11.98	81.3068	11.9841	81.3068	0.00
06/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3718	4	3718	4	0.00
06/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3663	4	3663	4	0.00
06/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3690	4	3690	4	0.00
06/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	5895	6	5895	6	0.00
06/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	5963	6	5963	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
06/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	5929	6	5929	6	0.00
06/03/2023	2044 On 04-May-23			Bond Future	11.61	79.9239	11.6075	79.9239	54,585.00
06/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	1468	1	1468	1	0.00
06/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	2513	2	2513	2	0.00
06/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	3507	3	3507	3	0.00
06/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	4614	5	4614	5	0.00
06/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	1413	1	1413	1	0.00
06/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	1440	1	1440	1	0.00
06/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	2644	3	2644	3	0.00
06/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1619	2	1619	2	4,423.00
06/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	2681	3	2681	3	0.00
06/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	715	1	715	1	1,798.00
06/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1086	1	1086	1	4,423.00
06/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	2607	3	2607	3	0.00
06/03/2023	2044 On 03-August-23			Bond Future	11.72	77.1165	11.7222	77.1165	21,473.00
06/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	5061	5	5061	5	0.00
06/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	3547	3	3547	3	0.00
06/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	4423	4	4423	4	0.00
06/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	5023	5	5023	5	0.00
06/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4985	5	4985	5	0.00
06/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2396	2	2396	2	0.00
06/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2375	2	2375	2	0.00
06/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2725	3	2725	3	4,754.00
06/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3374	3	3374	3	3,076.00
06/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2355	2	2355	2	0.00
06/03/2023	2044 On 02-November-23			Bond Future	11.83	78.6731	11.8271	78.6731	0.00
06/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	3384	3	3384	3	0.00
06/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	3355	3	3355	3	0.00
06/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	3413	3	3413	3	0.00
06/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5017	5	5017	5	0.00
06/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5086	5	5086	5	0.00
06/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5052	5	5052	5	0.00
06/03/2023	2044 On 01-February-24			Bond Future	11.93	75.9402	11.9292	75.9402	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
06/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5808	6	5808	6	0.00
06/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5773	6	5773	6	0.00
06/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5843	6	5843	6	0.00
06/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	3715	4	3715	4	0.00
06/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	3761	4	3761	4	0.00
06/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	3738	4	3738	4	0.00
06/03/2023	2044 On 02-May-24			Bond Future	12.05	77.4560	12.0491	77.4560	0.00
06/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3739	4	3739	4	0.00
06/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3713	4	3713	4	0.00
06/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3766	4	3766	4	0.00
06/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6074	6	6074	6	0.00
06/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6145	6	6145	6	0.00
06/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6109	6	6109	6	0.00
06/03/2023	2046 On 04-May-23			Bond Future	113.16	112.0779	113.1632	112.0779	17,308.00
06/03/2023	2046 On 03-August-23			Bond Future	115.42	114.3141	115.4209	114.3141	0.00
06/03/2023	2046 On 02-November-23			Bond Future	115.70	114.5735	115.7027	114.5735	0.00
06/03/2023	2046 On 01-February-24			Bond Future	118.15	116.9988	118.1517	116.9988	0.00
06/03/2023	2046 On 02-May-24			Bond Future	118.42	117.2432	118.4192	117.2432	0.00
06/03/2023	2050 On 04-May-23			Bond Future	115.34	115.3388	115.3432	115.3388	13,316.00
06/03/2023	2050 On 03-August-23			Bond Future	115.47	115.4691	115.4733	115.4691	0.00
06/03/2023	2050 On 02-November-23			Bond Future	117.83	117.8262	117.8306	117.8262	0.00
06/03/2023	2050 On 01-February-24			Bond Future	118.10	118.0943	118.0981	118.0943	0.00
06/03/2023	2050 On 02-May-24			Bond Future	120.49	120.4819	120.4862	120.4819	0.00
06/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	AL37 On 04-May-23			Index Future	877.01	875.9690	877.0140	875.9690	0.00
06/03/2023	AL37 On 03-August-23			Index Future	894.29	893.2320	894.2940	893.2320	0.00
06/03/2023	AL37 On 02-November-23			Index Future	912.34	911.2580	912.3400	911.2580	0.00
06/03/2023	AL37 On 01-February-24			Index Future	931.44	930.3380	931.4390	930.3380	0.00
06/03/2023	AL37 On 02-May-24			Index Future	950.10	948.9670	950.0970	948.9670	0.00
06/03/2023	AL7T On 04-May-23			Index Future	1010.43	1008.0420	1010.4340	1008.0420	0.00
06/03/2023	AL7T On 03-August-23			Index Future	1030.34	1027.9080	1030.3440	1027.9080	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
06/03/2023	AL7T On 02-November-23			Index Future	1051.14	1048.6520	1051.1350	1048.6520	0.00
06/03/2023	AL7T On 01-February-24			Index Future	1073.14	1070.6090	1073.1400	1070.6090	0.00
06/03/2023	AL7T On 02-May-24			Index Future	1094.64	1092.0470	1094.6350	1092.0470	0.00
06/03/2023	ALBI On 04-May-23			Index Future	889.86	888.1180	889.8600	888.1180	100.00
06/03/2023	ALBI On 03-August-23			Index Future	907.39	905.6210	907.3940	905.6210	0.00
06/03/2023	ALBI On 02-November-23			Index Future	925.70	923.8970	925.7040	923.8970	0.00
06/03/2023	ALBI On 01-February-24			Index Future	945.08	943.2410	945.0830	943.2410	0.00
06/03/2023	ALBI On 02-May-24			Index Future	964.01	962.1290	964.0130	962.1290	0.00
06/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2023	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
06/03/2023	ES33 On 04-May-23			Bond Future	11.98	74.7465	11.9835	74.7465	0.00
06/03/2023	ES33 On 03-August-23			Bond Future	12.13	76.2377	12.1314	76.2377	350.00
06/03/2023	ES33 On 02-November-23			Bond Future	12.28	73.9996	12.2825	73.9996	0.00
06/03/2023	ES33 On 01-February-24			Bond Future	12.43	75.5664	12.4326	75.5664	0.00
06/03/2023	ES33 On 02-May-24			Bond Future	12.60	73.2980	12.6043	73.2980	0.00
06/03/2023	ES42 On 04-May-23			Bond Future	12.31	72.4335	12.3087	72.4335	0.00
06/03/2023	ES42 On 03-August-23			Bond Future	12.44	73.8788	12.4420	73.8788	4,000.00
06/03/2023	ES42 On 02-November-23			Bond Future	12.58	71.1247	12.5776	71.1247	0.00
06/03/2023	ES42 On 01-February-24			Bond Future	12.71	72.6312	12.7056	72.6312	0.00
06/03/2023	ES42 On 02-May-24			Bond Future	12.86	69.8364	12.8556	69.8364	0.00
06/03/2023	GOVI On 04-May-23			GOVI	876.99	875.2610	876.9900	875.2610	840.00
06/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	241100	22	241100	22	0.00
06/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	241300	22	241300	22	0.00
06/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	241200	22	241200	22	0.00
06/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 03-August-23			GOVI	894.27	892.5100	894.2700	892.5100	0.00
06/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	570400	55	570400	55	0.00
06/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	570600	55	570600	55	0.00
06/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	570500	55	570500	55	0.00
06/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-November-23			GOVI	912.32	910.5210	912.3150	910.5210	0.00
06/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	265150	25	265150	25	0.00
06/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	265050	25	265050	25	0.00
06/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	264950	25	264950	25	0.00
06/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 01-February-24			GOVI	931.41	929.5860	931.4140	929.5860	0.00
06/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	514340	50	514340	50	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
06/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	514240	50	514240	50	0.00
06/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	514140	50	514140	50	0.00
06/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-May-24			GOVI	950.07	948.2000	950.0700	948.2000	0.00
06/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	9000	3	9000	3	0.00
06/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	9100	3	9100	3	0.00
06/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	9200	3	9200	3	0.00
06/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2023	IGOV On 04-May-23			Index Future	326.35	325.6490	326.3540	325.6490	655.00
06/03/2023	IGOV On 03-August-23			Index Future	332.86	332.1460	332.8640	332.1460	0.00
06/03/2023	IGOV On 02-November-23			Index Future	339.66	338.9260	339.6580	338.9260	0.00
06/03/2023	IGOV On 01-February-24			Index Future	346.84	346.0980	346.8440	346.0980	0.00
06/03/2023	IGOV On 02-May-24			Index Future	353.87	353.1020	353.8660	353.1020	0.00
06/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
06/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5100	7.4750	92.5100	0.00
06/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.77	92.2450	7.7650	92.2450	0.00
06/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
06/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.0550	7.9350	92.0550	0.00
06/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.95	92.0300	7.9500	92.0300	0.00
06/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.02	91.9600	8.0200	91.9600	0.00
06/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.04	91.9400	8.0400	91.9400	75.00
06/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.05	91.9150	8.0450	91.9150	272.00
06/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.00	91.9550	7.9950	91.9550	0.00
06/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.90	92.0400	7.9000	92.0400	0.00
06/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.0900	7.8400	92.0900	68.00
06/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.79	92.1450	7.7850	92.1450	0.00
06/03/2023	R035 On 04-May-23			Bond Future	11.18	86.5183	11.1775	86.5183	158,829.00
06/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	46	0	46	0	388.00
06/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	311	0	311	0	491.00
06/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	4123	4	4123	4	0.00
06/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4427	4	4427	4	0.00
06/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1919	2	1919	2	0.00
06/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10578	10	10578	10	0.00
06/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	7155	7	7155	7	0.00
06/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1856	2	1856	2	0.00
06/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1887	2	1887	2	0.00
06/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	518	0	518	0	388.00
06/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1422	1	1422	1	770.00
06/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1764	2	1764	2	491.00
06/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	452	0	452	0	770.00
06/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4189	4	4189	4	0.00
06/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2163	2	2163	2	0.00
06/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3948	4	3948	4	0.00
06/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1673	2	1673	2	0.00
06/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	180	0	180	0	388.00
06/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	42	0	42	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1808	2	1808	2	0.00
06/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	556	1	556	1	770.00
06/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1726	2	1726	2	0.00
06/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1700	2	1700	2	0.00
06/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	631	1	631	1	1,035.00
06/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4851	5	4851	5	0.00
06/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8228	8	8228	8	0.00
06/03/2023	R035 On 03-August-23			Bond Future	11.29	88.2234	11.2925	88.2234	6,761.00
06/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5429	5	5429	5	0.00
06/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5467	5	5467	5	0.00
06/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5505	5	5505	5	0.00
06/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1628	2	1628	2	0.00
06/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1643	2	1643	2	0.00
06/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1658	2	1658	2	0.00
06/03/2023	R035 On 02-November-23			Bond Future	11.41	85.4997	11.4099	85.4997	41.00
06/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3767	4	3767	4	0.00
06/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1776	2	1776	2	400.00
06/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8817	9	8817	9	0.00
06/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3708	4	3708	4	0.00
06/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3737	4	3737	4	0.00
06/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2899	3	2899	3	400.00
06/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3681	4	3681	4	0.00
06/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3707	4	3707	4	0.00
06/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1326	1	1326	1	400.00
06/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6329	7	6329	7	0.00
06/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4532	5	4532	5	0.00
06/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3655	4	3655	4	0.00
06/03/2023	R035 On 01-February-24			Bond Future	11.52	87.2909	11.5249	87.2909	0.00
06/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	11042	11	11042	11	0.00
06/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3225	3	3225	3	400.00
06/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6394	6	6394	6	0.00
06/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6462	6	6462	6	0.00
06/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6428	6	6428	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
06/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	2134	2	2134	2	400.00
06/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7270	7	7270	7	0.00
06/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5470	6	5470	6	0.00
06/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2914	3	2914	3	0.00
06/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2931	3	2931	3	0.00
06/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2897	3	2897	3	0.00
06/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1375	1	1375	1	400.00
06/03/2023	R035 On 02-May-24			Bond Future	11.65	84.5294	11.6525	84.5294	0.00
06/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3371	3	3371	3	0.00
06/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3324	3	3324	3	0.00
06/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3348	3	3348	3	0.00
06/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5811	6	5811	6	0.00
06/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5843	6	5843	6	0.00
06/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5779	6	5779	6	0.00
06/03/2023	R186 On 04-May-23			Bond Future	8.57	109.8062	8.5683	109.8062	96,442.00
06/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	422	0	422	0	200.00
06/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1222	1	1222	1	0.00
06/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1244	1	1244	1	0.00
06/03/2023	R186 On 04-May-23		Call	Bond Future	9892	10	9892	10	0.00
06/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1267	1	1267	1	0.00
06/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	419	0	419	0	0.00
06/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	410	0	410	0	0.00
06/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	428	0	428	0	0.00
06/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1085	1	1085	1	200.00
06/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
06/03/2023	R186 On 03-August-23			Bond Future	8.62	106.6658	8.6198	106.6658	0.00
06/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3593	4	3593	4	0.00
06/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3544	3	3544	3	0.00
06/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3569	4	3569	4	0.00
06/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	307	0	307	0	0.00
06/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	311	0	311	0	0.00
06/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	303	0	303	0	0.00
06/03/2023	R186 On 02-November-23			Bond Future	8.66	108.8188	8.6591	108.8188	1,161.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5059	5	5059	5	0.00
06/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2797	3	2797	3	0.00
06/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2777	3	2777	3	0.00
06/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2817	3	2817	3	0.00
06/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2330	2	2330	2	1,715.00
06/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	791	1	791	1	0.00
06/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	805	1	805	1	0.00
06/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	798	1	798	1	0.00
06/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	982	1	982	1	0.00
06/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	323	0	323	0	1,715.00
06/03/2023	R186 On 01-February-24			Bond Future	8.67	105.7920	8.6737	105.7920	0.00
06/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3050	3	3050	3	0.00
06/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3012	3	3012	3	0.00
06/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3031	3	3031	3	0.00
06/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	904	1	904	1	0.00
06/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	917	1	917	1	0.00
06/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	911	1	911	1	0.00
06/03/2023	R186 On 02-May-24			Bond Future	8.73	107.9055	8.7344	107.9055	0.00
06/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	832	1	832	1	0.00
06/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	841	1	841	1	0.00
06/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	850	1	850	1	0.00
06/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2579	3	2579	3	0.00
06/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2594	3	2594	3	0.00
06/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2609	3	2609	3	0.00
06/03/2023	R197 On 04-May-23			Bond Future	335.97	335.8472	335.9707	335.8472	309.00
06/03/2023	R197 On 03-August-23			Bond Future	333.64	333.5101	333.6355	333.5101	0.00
06/03/2023	R197 On 02-November-23			Bond Future	340.45	340.3186	340.4464	340.3186	0.00
06/03/2023	R202 On 04-May-23			Bond Future	251.73	251.7192	251.7283	251.7192	4,960.00
06/03/2023	R202 On 03-August-23			Bond Future	251.95	251.9411	251.9498	251.9411	460.00
06/03/2023	R202 On 02-November-23			Bond Future	257.09	257.0843	257.0930	257.0843	0.00
06/03/2023	R202 On 01-February-24			Bond Future	257.61	257.6044	257.6125	257.6044	0.00
06/03/2023	R202 On 02-May-24			Bond Future	262.82	262.8134	262.8224	262.8134	0.00
06/03/2023	R209 On 04-May-23			Bond Future	11.21	67.1010	11.2070	67.1010	19,542.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	1073	1	1073	1	1,250.00
06/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2449	2	2449	2	2,250.00
06/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	6296	6	6296	6	0.00
06/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1325	1	1325	1	0.00
06/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	61	0	61	0	500.00
06/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	318	0	318	0	4,500.00
06/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1277	1	1277	1	0.00
06/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1301	1	1301	1	0.00
06/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1848	2	1848	2	0.00
06/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1876	2	1876	2	0.00
06/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4049	4	4049	4	0.00
06/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	983	1	983	1	0.00
06/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6608	7	6608	7	0.00
06/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1821	2	1821	2	0.00
06/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	155	0	155	0	9,750.00
06/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2137	2	2137	2	8,250.00
06/03/2023	R209 On 03-August-23			Bond Future	11.31	68.4236	11.3110	68.4236	1,690.00
06/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4552	4	4552	4	0.00
06/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1281	1	1281	1	1,800.00
06/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4486	4	4486	4	0.00
06/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4519	4	4519	4	0.00
06/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	456	0	456	0	1,800.00
06/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7490	8	7490	8	0.00
06/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1459	2	1459	2	0.00
06/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4438	5	4438	5	0.00
06/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1487	2	1487	2	0.00
06/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1473	2	1473	2	0.00
06/03/2023	R209 On 02-November-23			Bond Future	11.41	66.6532	11.4136	66.6532	741.00
06/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	3103	3	3103	3	0.00
06/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	3052	3	3052	3	0.00
06/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	3078	3	3078	3	0.00
06/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3442	4	3442	4	0.00
06/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3466	4	3466	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
06/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3417	4	3417	4	0.00
06/03/2023	R209 On 01-February-24			Bond Future	11.51	68.0497	11.5099	68.0497	0.00
06/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5514	5	5514	5	0.00
06/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5544	5	5544	5	0.00
06/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5573	5	5573	5	0.00
06/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2609	3	2609	3	0.00
06/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2625	3	2625	3	0.00
06/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2641	3	2641	3	0.00
06/03/2023	R209 On 02-May-24			Bond Future	11.62	66.2592	11.6246	66.2592	0.00
06/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	3014	3	3014	3	0.00
06/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2972	3	2972	3	0.00
06/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2993	3	2993	3	0.00
06/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5165	5	5165	5	0.00
06/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5194	5	5194	5	0.00
06/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5136	5	5136	5	0.00
06/03/2023	R210 On 04-May-23			Bond Future	223.52	223.4635	223.5196	223.4635	386.00
06/03/2023	R210 On 03-August-23			Bond Future	227.98	227.9218	227.9788	227.9218	300.00
06/03/2023	R210 On 02-November-23			Bond Future	229.49	229.4305	229.4882	229.4305	0.00
06/03/2023	R210 On 01-February-24			Bond Future	234.35	234.2865	234.3451	234.2865	0.00
06/03/2023	R210 On 02-May-24			Bond Future	235.87	235.8090	235.8686	235.8090	0.00
06/03/2023	R213 On 04-May-23			Bond Future	10.53	82.7056	10.5297	82.7056	33,941.00
06/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1848	2	1848	2	0.00
06/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1877	2	1877	2	0.00
06/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1907	2	1907	2	0.00
06/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	902	1	902	1	0.00
06/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	918	1	918	1	0.00
06/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	933	1	933	1	0.00
06/03/2023	R213 On 03-August-23			Bond Future	10.64	84.3355	10.6400	84.3355	0.00
06/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4991	5	4991	5	0.00
06/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5024	5	5024	5	0.00
06/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5058	5	5058	5	0.00
06/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	778	1	778	1	0.00
06/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	769	1	769	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
06/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	786	1	786	1	0.00
06/03/2023	R213 On 02-November-23			Bond Future	10.75	82.4849	10.7541	82.4849	5,775.00
06/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3575	4	3575	4	0.00
06/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3602	4	3602	4	0.00
06/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3629	4	3629	4	0.00
06/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2008	2	2008	2	0.00
06/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2023	2	2023	2	0.00
06/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2039	2	2039	2	0.00
06/03/2023	R213 On 01-February-24			Bond Future	10.87	84.2128	10.8652	84.2128	0.00
06/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5244	5	5244	5	0.00
06/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5187	5	5187	5	0.00
06/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5215	5	5215	5	0.00
06/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1722	2	1722	2	0.00
06/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1734	2	1734	2	0.00
06/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1711	2	1711	2	0.00
06/03/2023	R213 On 02-May-24			Bond Future	10.99	82.3423	10.9938	82.3423	0.00
06/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1914	2	1914	2	0.00
06/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1930	2	1930	2	0.00
06/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1946	2	1946	2	0.00
06/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4877	5	4877	5	0.00
06/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4904	5	4904	5	0.00
06/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4931	5	4931	5	0.00
06/03/2023	R214 On 04-May-23			Bond Future	11.38	64.1574	11.3813	64.1574	22,780.00
06/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1650	2	1650	2	0.00
06/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1595	2	1595	2	0.00
06/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1622	2	1622	2	0.00
06/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1682	2	1682	2	0.00
06/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1708	2	1708	2	0.00
06/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1657	2	1657	2	0.00
06/03/2023	R214 On 03-August-23			Bond Future	11.48	65.4218	11.4791	65.4218	2,980.00
06/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4973	5	4973	5	0.00
06/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4905	5	4905	5	0.00
06/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4939	5	4939	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
06/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1562	2	1562	2	0.00
06/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1577	2	1577	2	0.00
06/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1548	2	1548	2	0.00
06/03/2023	R214 On 02-November-23			Bond Future	11.58	63.4432	11.5778	63.4432	0.00
06/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	3113	3	3113	3	0.00
06/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	3165	3	3165	3	0.00
06/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	3139	3	3139	3	0.00
06/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	3781	4	3781	4	0.00
06/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	3754	4	3754	4	0.00
06/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	3728	4	3728	4	0.00
06/03/2023	R214 On 01-February-24			Bond Future	11.67	64.7724	11.6736	64.7724	0.00
06/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	5146	5	5146	5	0.00
06/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	5176	5	5176	5	0.00
06/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	5207	5	5207	5	0.00
06/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	2795	3	2795	3	0.00
06/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	2812	3	2812	3	0.00
06/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	2830	3	2830	3	0.00
06/03/2023	R214 On 02-May-24			Bond Future	11.78	62.7667	11.7781	62.7667	0.00
06/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	3319	3	3319	3	0.00
06/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	3294	3	3294	3	0.00
06/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	3270	3	3270	3	0.00
06/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	4907	5	4907	5	0.00
06/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	4878	5	4878	5	0.00
06/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	4850	5	4850	5	0.00
06/03/2023	R248 On 04-May-23			Bond Future	11.47	79.2173	11.4729	79.2173	237,035.00
06/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1648	2	1648	2	0.00
06/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1679	2	1679	2	0.00
06/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	140	0	140	0	1,500.00
06/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	1036	1	1036	1	1,500.00
06/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1710	2	1710	2	0.00
06/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2526	3	2526	3	0.00
06/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	7802	8	7802	8	0.00
06/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2562	3	2562	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
06/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	2599	3	2599	3	0.00
06/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	3560	4	3560	4	0.00
06/03/2023	R248 On 03-August-23			Bond Future	11.57	80.7784	11.5734	80.7784	0.00
06/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	5511	5	5511	5	0.00
06/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	5471	5	5471	5	0.00
06/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	5552	5	5552	5	0.00
06/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2208	2	2208	2	0.00
06/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2247	2	2247	2	0.00
06/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2227	2	2227	2	0.00
06/03/2023	R248 On 02-November-23			Bond Future	11.67	77.9679	11.6748	77.9679	0.00
06/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3787	4	3787	4	0.00
06/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3756	4	3756	4	0.00
06/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3725	4	3725	4	0.00
06/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	4982	5	4982	5	0.00
06/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5051	5	5051	5	0.00
06/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5016	5	5016	5	0.00
06/03/2023	R248 On 01-February-24			Bond Future	11.77	79.6014	11.7734	79.6014	13,000.00
06/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	6184	6	6184	6	0.00
06/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	6147	6	6147	6	0.00
06/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	6111	6	6111	6	0.00
06/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	3867	4	3867	4	0.00
06/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	3843	4	3843	4	0.00
06/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	3820	4	3820	4	0.00
06/03/2023	R248 On 02-May-24			Bond Future	11.88	76.7495	11.8805	76.7495	0.00
06/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3856	4	3856	4	0.00
06/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3828	4	3828	4	0.00
06/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3800	4	3800	4	0.00
06/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	6405	7	6405	7	0.00
06/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	6481	7	6481	7	0.00
06/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	6443	7	6443	7	0.00