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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	2025 On 03-August-23			Bond Future	170.49	170.4458	170.4866	170.4458	6,305.00
02/06/2023	2025 On 02-November-23			Bond Future	174.39	174.3483	174.3873	174.3483	0.00
02/06/2023	2025 On 01-February-24			Bond Future	176.71	176.6431	176.7119	176.6431	0.00
02/06/2023	2025 On 02-May-24			Bond Future	181.00	180.8802	180.9979	180.8802	0.00
02/06/2023	2025 On 01-August-24			Bond Future	183.32	183.1228	183.3152	183.1228	0.00
02/06/2023	2029 On 03-August-23			Bond Future	123.08	123.3487	123.0782	123.3487	2,275.00
02/06/2023	2029 On 02-November-23			Bond Future	124.56	124.8385	124.5589	124.8385	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
02/06/2023	2029 On 01-February-24			Bond Future	127.51	127.7732	127.5076	127.7732	0.00
02/06/2023	2029 On 02-May-24			Bond Future	129.22	129.4610	129.2232	129.4610	0.00
02/06/2023	2029 On 01-August-24			Bond Future	132.20	132.3922	132.2004	132.3922	0.00
02/06/2023	2030 On 03-August-23			Bond Future	11.32	85.1664	11.3195	85.1664	96,453.00
02/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	1593	1	1593	1	0.00
02/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	5256	5	5256	5	0.00
02/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	212	0	212	0	1,012.00
02/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	410	0	410	0	350.00
02/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	1547	1	1547	1	0.00
02/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	1570	1	1570	1	0.00
02/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	6280	6	6280	6	0.00
02/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	187	0	187	0	350.00
02/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	1429	1	1429	1	0.00
02/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	1464	1	1464	1	0.00
02/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	3187	3	3187	3	0.00
02/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	283	0	283	0	1,012.00
02/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	4056	4	4056	4	0.00
02/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	1446	1	1446	1	0.00
02/06/2023	2030 On 02-November-23			Bond Future	11.43	87.0965	11.4261	87.0965	312.00
02/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	4378	4	4378	4	0.00
02/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	1706	2	1706	2	500.00
02/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	2599	3	2599	3	0.00
02/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1249	1	1249	1	0.00
02/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	452	0	452	0	500.00
02/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1001	1	1001	1	500.00
02/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	2297	2	2297	2	0.00
02/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1223	1	1223	1	0.00
02/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1236	1	1236	1	0.00
02/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	551	0	551	0	800.00
02/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	776	1	776	1	500.00
02/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	314	0	314	0	800.00
02/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	8056	8	8056	8	0.00
02/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	6124	6	6124	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
02/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	3713	4	3713	4	0.00
02/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	3741	4	3741	4	0.00
02/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	2281	2	2281	2	500.00
02/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	1126	1	1126	1	500.00
02/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	4260	4	4260	4	0.00
02/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	6798	7	6798	7	0.00
02/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	3685	4	3685	4	0.00
02/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	4994	5	4994	5	0.00
02/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	2033	2	2033	2	800.00
02/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	2925	3	2925	3	0.00
02/06/2023	2030 On 01-February-24			Bond Future	11.53	85.1180	11.5264	85.1180	0.00
02/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	3232	3	3232	3	0.00
02/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	2417	2	2417	2	0.00
02/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	3483	3	3483	3	0.00
02/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	4060	4	4060	4	0.00
02/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	2398	2	2398	2	0.00
02/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1029	1	1029	1	500.00
02/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	2323	2	2323	2	0.00
02/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	488	0	488	0	400.00
02/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	659	1	659	1	500.00
02/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	777	1	777	1	400.00
02/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	2436	2	2436	2	0.00
02/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	1788	2	1788	2	0.00
02/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	684	1	684	1	1,360.00
02/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	842	1	842	1	200.00
02/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	6280	6	6280	6	0.00
02/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	8408	8	8408	8	0.00
02/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	7223	7	7223	7	0.00
02/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	7079	7	7079	7	0.00
02/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	3038	3	3038	3	0.00
02/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	2219	2	2219	2	500.00
02/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1900	2	1900	2	400.00
02/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	6588	7	6588	7	0.00

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02/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	3156	3	3156	3	1,360.00
02/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	5522	5	5522	5	0.00
02/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	3833	4	3833	4	200.00
02/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	3077	3	3077	3	0.00
02/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	3057	3	3057	3	0.00
02/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	2381	2	2381	2	200.00
02/06/2023	2030 On 02-May-24			Bond Future	11.63	87.1415	11.6264	87.1415	0.00
02/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	6686	7	6686	7	0.00
02/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2051	2	2051	2	500.00
02/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	3639	3	3639	3	0.00
02/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	946	1	946	1	1,000.00
02/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	711	1	711	1	0.00
02/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	4678	5	4678	5	0.00
02/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	1610	1	1610	1	1,080.00
02/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	1373	1	1373	1	500.00
02/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	606	1	606	1	1,000.00
02/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	704	1	704	1	0.00
02/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	698	1	698	1	0.00
02/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	7781	8	7781	8	0.00
02/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	7746	8	7746	8	0.00
02/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	8305	8	8305	8	0.00
02/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	5210	5	5210	5	0.00
02/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	4668	5	4668	5	0.00
02/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3956	4	3956	4	0.00
02/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1940	2	1940	2	1,080.00
02/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	7711	8	7711	8	0.00
02/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	6609	7	6609	7	0.00
02/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	2486	2	2486	2	1,000.00
02/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	1262	1	1262	1	500.00
02/06/2023	2030 On 01-August-24			Bond Future	11.77	85.0867	11.7679	85.0867	0.00
02/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1242	1	1242	1	0.00
02/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1233	1	1233	1	0.00
02/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1224	1	1224	1	0.00

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02/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	6413	6	6413	6	0.00
02/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	6384	6	6384	6	0.00
02/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	6354	6	6354	6	0.00
02/06/2023	2032 On 03-August-23			Bond Future	11.91	83.3378	11.9085	83.3378	116,270.00
02/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	669	1	669	1	0.00
02/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	1864	2	1864	2	5,000.00
02/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	1263	1	1263	1	0.00
02/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	1240	1	1240	1	0.00
02/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	1	0	1,500.00
02/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	17	0	17	0	7,500.00
02/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	1975	2	1975	2	2,940.00
02/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	1285	1	1285	1	0.00
02/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	836	1	836	1	0.00
02/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	1600	1	1600	1	5,000.00
02/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	1639	2	1639	2	0.00
02/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	2508	3	2508	3	7,500.00
02/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1926	2	1926	2	0.00
02/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	1372	1	1372	1	2,940.00
02/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	7890	8	7890	8	0.00
02/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	11614	12	11614	12	0.00
02/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1974	2	1974	2	0.00
02/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1950	2	1950	2	0.00
02/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	1444	1	1444	1	0.00
02/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	2816	3	2816	3	7,500.00
02/06/2023	2032 On 02-November-23			Bond Future	12.03	81.0619	12.0269	81.0619	65,502.00
02/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	3312	3	3312	3	0.00
02/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1178	1	1178	1	0.00
02/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1005	1	1005	1	500.00
02/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1192	1	1192	1	0.00
02/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	2425	2	2425	2	0.00
02/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	550	0	550	0	500.00
02/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1206	1	1206	1	0.00
02/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	4851	5	4851	5	0.00

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02/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	7371	7	7371	7	0.00
02/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	5369	5	5369	5	0.00
02/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	2999	3	2999	3	0.00
02/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	4885	5	4885	5	0.00
02/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	4918	5	4918	5	0.00
02/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	2272	2	2272	2	500.00
02/06/2023	2032 On 01-February-24			Bond Future	12.14	82.9494	12.1374	82.9494	0.00
02/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	4484	4	4484	4	0.00
02/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	2605	2	2605	2	0.00
02/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1005	1	1005	1	1,200.00
02/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	4789	5	4789	5	0.00
02/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	2584	2	2584	2	0.00
02/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	4159	4	4159	4	0.00
02/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	1351	1	1351	1	500.00
02/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	2400	2	2400	2	0.00
02/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	856	1	856	1	500.00
02/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1023	1	1023	1	200.00
02/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	465	0	465	0	1,200.00
02/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	2563	2	2563	2	0.00
02/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	3931	4	3931	4	0.00
02/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	10586	11	10586	11	0.00
02/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	4128	4	4128	4	200.00
02/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	6138	6	6138	6	0.00
02/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	3907	4	3907	4	0.00
02/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	2236	2	2236	2	500.00
02/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	7377	7	7377	7	0.00
02/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	7299	7	7299	7	0.00
02/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	3883	4	3883	4	0.00
02/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	2584	3	2584	3	200.00
02/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	8060	8	8060	8	0.00
02/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	2396	2	2396	2	1,200.00
02/06/2023	2032 On 02-May-24			Bond Future	12.24	80.7564	12.2447	80.7564	0.00
02/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	6415	6	6415	6	0.00

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02/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	1378	1	1378	1	500.00
02/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	1717	2	1717	2	1,550.00
02/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	894	1	894	1	500.00
02/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	862	1	862	1	0.00
02/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	854	1	854	1	0.00
02/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	5920	6	5920	6	0.00
02/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	5128	5	5128	5	0.00
02/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	944	1	944	1	1,550.00
02/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1136	1	1136	1	1,000.00
02/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	870	1	870	1	0.00
02/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	721	1	721	1	1,000.00
02/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	9393	9	9393	9	0.00
02/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	8565	9	8565	9	0.00
02/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	7393	7	7393	7	0.00
02/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	8204	8	8204	8	0.00
02/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	2025	2	2025	2	500.00
02/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	8646	9	8646	9	0.00
02/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	8606	9	8606	9	0.00
02/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	8444	9	8444	9	0.00
02/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	5689	6	5689	6	0.00
02/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	2373	2	2373	2	1,000.00
02/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	6553	7	6553	7	0.00
02/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1840	2	1840	2	1,550.00
02/06/2023	2032 On 01-August-24			Bond Future	12.38	82.5624	12.3833	82.5624	0.00
02/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	1557	1	1557	1	0.00
02/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	1546	1	1546	1	0.00
02/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	1569	1	1569	1	0.00
02/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	6968	7	6968	7	0.00
02/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	7037	7	7037	7	0.00
02/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	7002	7	7002	7	0.00
02/06/2023	2033 On 03-August-23			Bond Future	116.09	116.0332	116.0916	116.0332	7,227.00
02/06/2023	2033 On 02-November-23			Bond Future	117.32	117.2620	117.3198	117.2620	0.00
02/06/2023	2033 On 01-February-24			Bond Future	120.10	120.0187	120.0971	120.0187	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
02/06/2023	2033 On 02-May-24			Bond Future	121.54	121.4248	121.5372	121.4248	0.00
02/06/2023	2033 On 01-August-24			Bond Future	124.34	124.1742	124.3375	124.1742	0.00
02/06/2023	2037 On 03-August-23			Bond Future	12.68	73.4123	12.6805	73.4123	133,990.00
02/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	1,800.00
02/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	29	0	29	0	1,800.00
02/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	692	1	692	1	0.00
02/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	663	1	663	1	0.00
02/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	678	1	678	1	0.00
02/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	3553	4	3553	4	0.00
02/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	3592	4	3592	4	0.00
02/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	3514	4	3514	4	0.00
02/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	9351	9	9351	9	0.00
02/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	13722	14	13722	14	0.00
02/06/2023	2037 On 02-November-23			Bond Future	12.80	75.0760	12.8008	75.0760	0.00
02/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	675	1	675	1	0.00
02/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1266	1	1266	1	750.00
02/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	666	1	666	1	0.00
02/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	2263	2	2263	2	750.00
02/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	6413	6	6413	6	0.00
02/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	684	1	684	1	0.00
02/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	7330	7	7330	7	0.00
02/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	1262	1	1262	1	750.00
02/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	7283	7	7283	7	0.00
02/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	3685	4	3685	4	0.00
02/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	5325	5	5325	5	0.00
02/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	7236	7	7236	7	0.00
02/06/2023	2037 On 01-February-24			Bond Future	12.92	72.5674	12.9179	72.5674	0.00
02/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	6679	7	6679	7	0.00
02/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	2231	2	2231	2	0.00
02/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	2251	2	2251	2	0.00
02/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	1817	2	1817	2	2,500.00
02/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	3682	4	3682	4	0.00
02/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	2271	2	2271	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	5247	5	5247	5	0.00
02/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	6059	6	6059	6	0.00
02/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	3623	4	3623	4	2,500.00
02/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1951	2	1951	2	2,500.00
02/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	5279	5	5279	5	0.00
02/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	5311	5	5311	5	0.00
02/06/2023	2037 On 02-May-24			Bond Future	13.03	74.2926	13.0336	74.2926	0.00
02/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1105	1	1105	1	0.00
02/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1115	1	1115	1	0.00
02/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1125	1	1125	1	0.00
02/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	9515	10	9515	10	0.00
02/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	9468	9	9468	9	0.00
02/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	9422	9	9422	9	0.00
02/06/2023	2037 On 01-August-24			Bond Future	13.18	71.6988	13.1773	71.6988	0.00
02/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2078	2	2078	2	0.00
02/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2049	2	2049	2	0.00
02/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2063	2	2063	2	0.00
02/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	7455	7	7455	7	0.00
02/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	7493	8	7493	8	0.00
02/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	7417	7	7417	7	0.00
02/06/2023	2038 On 03-August-23			Bond Future	125.53	125.5384	125.5289	125.5384	3,022.00
02/06/2023	2038 On 02-November-23			Bond Future	128.40	128.4127	128.4012	128.4127	1,706.00
02/06/2023	2038 On 01-February-24			Bond Future	129.41	129.4024	129.4119	129.4024	0.00
02/06/2023	2038 On 02-May-24			Bond Future	132.55	132.5064	132.5508	132.5064	0.00
02/06/2023	2038 On 01-August-24			Bond Future	133.52	133.4208	133.5192	133.4208	0.00
02/06/2023	2040 On 03-August-23			Bond Future	12.79	74.3144	12.7940	74.3144	133,027.00
02/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	689	1	689	1	0.00
02/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	704	1	704	1	0.00
02/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	719	1	719	1	0.00
02/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	3856	4	3856	4	0.00
02/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	3898	4	3898	4	0.00
02/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	3940	4	3940	4	0.00
02/06/2023	2040 On 02-November-23			Bond Future	12.91	75.9988	12.9124	75.9988	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
02/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	856	1	856	1	128.00
02/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	649	1	649	1	0.00
02/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	2297	2	2297	2	128.00
02/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	5459	5	5459	5	0.00
02/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	640	1	640	1	0.00
02/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	631	1	631	1	0.00
02/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	8263	8	8263	8	0.00
02/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	8158	8	8158	8	0.00
02/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1759	2	1759	2	128.00
02/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3982	4	3982	4	0.00
02/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	7145	7	7145	7	0.00
02/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	8210	8	8210	8	0.00
02/06/2023	2040 On 01-February-24			Bond Future	13.03	73.2612	13.0279	73.2612	28.00
02/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2262	2	2262	2	0.00
02/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2221	2	2221	2	0.00
02/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2242	2	2242	2	0.00
02/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	5973	6	5973	6	0.00
02/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	6009	6	6009	6	0.00
02/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	5937	6	5937	6	0.00
02/06/2023	2040 On 02-May-24			Bond Future	13.14	75.0030	13.1414	75.0030	0.00
02/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1312	1	1312	1	0.00
02/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1288	1	1288	1	0.00
02/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1300	1	1300	1	0.00
02/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	9842	10	9842	10	0.00
02/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	9941	10	9941	10	0.00
02/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	9891	10	9891	10	0.00
02/06/2023	2040 On 01-August-24			Bond Future	13.28	72.1744	13.2816	72.1744	0.00
02/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2469	2	2469	2	0.00
02/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2488	2	2488	2	0.00
02/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2507	2	2507	2	0.00
02/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	7515	7	7515	7	0.00
02/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	7552	8	7552	8	0.00
02/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	7589	8	7589	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
02/06/2023	2044 On 03-August-23			Bond Future	12.82	70.8652	12.8152	70.8652	84,933.00
02/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	203	0	203	0	4,553.00
02/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1195	1	1195	1	0.00
02/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	611	1	611	1	0.00
02/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	407	0	407	0	0.00
02/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	584	1	584	1	0.00
02/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	597	1	597	1	0.00
02/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	4284	4	4284	4	0.00
02/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	4329	4	4329	4	0.00
02/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	5043	5	5043	5	4,754.00
02/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	4239	4	4239	4	0.00
02/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	2929	3	2929	3	9,106.00
02/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	6365	6	6365	6	3,076.00
02/06/2023	2044 On 02-November-23			Bond Future	12.93	72.4713	12.9285	72.4713	0.00
02/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	596	1	596	1	0.00
02/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	605	1	605	1	0.00
02/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	613	1	613	1	0.00
02/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	8505	9	8505	9	0.00
02/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	8559	9	8559	9	0.00
02/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	8614	9	8614	9	0.00
02/06/2023	2044 On 01-February-24			Bond Future	13.04	69.7769	13.0388	69.7769	0.00
02/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2108	2	2108	2	0.00
02/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2128	2	2128	2	0.00
02/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2147	2	2147	2	0.00
02/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	6258	6	6258	6	0.00
02/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	6295	6	6295	6	0.00
02/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	6333	6	6333	6	0.00
02/06/2023	2044 On 02-May-24			Bond Future	13.15	71.4358	13.1469	71.4358	0.00
02/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1303	1	1303	1	0.00
02/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1315	1	1315	1	0.00
02/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1327	1	1327	1	0.00
02/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	9711	10	9711	10	0.00
02/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	9762	10	9762	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	9812	10	9812	10	0.00
02/06/2023	2044 On 01-August-24			Bond Future	13.28	68.6524	13.2801	68.6524	0.00
02/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	2398	2	2398	2	0.00
02/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	2360	2	2360	2	0.00
02/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	2379	2	2379	2	0.00
02/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	7722	8	7722	8	0.00
02/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	7760	8	7760	8	0.00
02/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	7683	8	7683	8	0.00
02/06/2023	2046 On 03-August-23			Bond Future	110.58	110.4346	110.5766	110.4346	12,882.00
02/06/2023	2046 On 02-November-23			Bond Future	111.01	110.8665	111.0085	110.8665	4,626.00
02/06/2023	2046 On 01-February-24			Bond Future	113.64	113.4731	113.6367	113.4731	0.00
02/06/2023	2046 On 02-May-24			Bond Future	114.23	114.0310	114.2293	114.0310	0.00
02/06/2023	2046 On 01-August-24			Bond Future	116.86	116.6113	116.8597	116.6113	0.00
02/06/2023	2050 On 03-August-23			Bond Future	109.49	109.4303	109.4874	109.4303	10,740.00
02/06/2023	2050 On 02-November-23			Bond Future	111.99	111.9358	111.9924	111.9358	3,364.00
02/06/2023	2050 On 01-February-24			Bond Future	112.39	112.3098	112.3854	112.3098	0.00
02/06/2023	2050 On 02-May-24			Bond Future	115.11	115.0040	115.1115	115.0040	0.00
02/06/2023	2050 On 01-August-24			Bond Future	115.44	115.2833	115.4393	115.2833	0.00
02/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	AL37 On 03-August-23			Index Future	860.40	859.9760	860.4020	859.9760	0.00
02/06/2023	AL37 On 02-November-23			Index Future	879.88	879.4550	879.8790	879.4550	0.00
02/06/2023	AL37 On 01-February-24			Index Future	900.50	899.9260	900.5030	899.9260	0.00
02/06/2023	AL37 On 02-May-24			Index Future	922.14	921.3130	922.1440	921.3130	0.00
02/06/2023	AL37 On 01-August-24			Index Future	943.21	941.9960	943.2110	941.9960	0.00
02/06/2023	AL7T On 03-August-23			Index Future	967.45	965.6790	967.4450	965.6790	0.00
02/06/2023	AL7T On 02-November-23			Index Future	989.34	987.5530	989.3440	987.5530	0.00
02/06/2023	AL7T On 01-February-24			Index Future	1012.54	1010.5390	1012.5350	1010.5390	0.00
02/06/2023	AL7T On 02-May-24			Index Future	1036.87	1034.5560	1036.8680	1034.5560	0.00
02/06/2023	AL7T On 01-August-24			Index Future	1060.56	1057.7810	1060.5550	1057.7810	0.00
02/06/2023	ALBI On 03-August-23			Index Future	852.19	851.2320	852.1880	851.2320	102.00
02/06/2023	ALBI On 02-November-23			Index Future	871.48	870.5140	871.4780	870.5140	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
02/06/2023	ALBI On 01-February-24			Index Future	891.91	890.7760	891.9060	890.7760	0.00
02/06/2023	ALBI On 02-May-24			Index Future	913.34	911.9460	913.3400	911.9460	0.00
02/06/2023	ALBI On 01-August-24			Index Future	934.21	932.4190	934.2050	932.4190	0.00
02/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2023	ES33 On 03-August-23			Bond Future	13.25	71.3024	13.2530	71.3024	350.00
02/06/2023	ES33 On 02-November-23			Bond Future	13.41	69.1353	13.4118	69.1353	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
02/06/2023	ES33 On 01-February-24			Bond Future	13.57	70.7609	13.5695	70.7609	0.00
02/06/2023	ES33 On 02-May-24			Bond Future	13.72	68.6561	13.7221	68.6561	0.00
02/06/2023	ES33 On 01-August-24			Bond Future	13.90	70.2059	13.9043	70.2059	0.00
02/06/2023	ES42 On 03-August-23			Bond Future	13.53	68.3383	13.5334	68.3383	4,000.00
02/06/2023	ES42 On 02-November-23			Bond Future	13.68	65.6390	13.6790	65.6390	0.00
02/06/2023	ES42 On 01-February-24			Bond Future	13.82	67.1828	13.8160	67.1828	0.00
02/06/2023	ES42 On 02-May-24			Bond Future	13.95	64.5310	13.9541	64.5310	0.00
02/06/2023	ES42 On 01-August-24			Bond Future	14.11	65.9850	14.1138	65.9850	0.00
02/06/2023	GOVI On 03-August-23			GOVI	839.78	838.8390	839.7830	838.8390	838.00
02/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	25530	2	25530	2	0.00
02/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	25630	2	25630	2	0.00
02/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	25730	2	25730	2	0.00
02/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 02-November-23			GOVI	858.79	857.8400	858.7920	857.8400	0.00
02/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	270180	28	270180	28	0.00
02/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	270280	28	270280	28	0.00
02/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	270080	28	270080	28	0.00
02/06/2023	GOVI On 01-February-24			GOVI	878.92	877.8070	878.9230	877.8070	0.00
02/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	10770	2	10770	2	0.00
02/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	10670	2	10670	2	0.00
02/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	10570	2	10570	2	0.00
02/06/2023	GOVI On 02-May-24			GOVI	900.05	898.6690	900.0450	898.6690	0.00
02/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	509250	52	509250	52	0.00
02/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	509350	52	509350	52	0.00
02/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	509450	52	509450	52	0.00
02/06/2023	GOVI On 01-August-24			GOVI	920.61	918.8440	920.6070	918.8440	0.00
02/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
02/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	227830	25	227830	25	0.00
02/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	227730	25	227730	25	0.00
02/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	227630	25	227630	25	0.00
02/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2023	IGOV On 03-August-23			Index Future	324.27	324.2690	324.2700	324.2690	639.00
02/06/2023	IGOV On 02-November-23			Index Future	331.69	331.6920	331.6890	331.6920	16.00
02/06/2023	IGOV On 01-February-24			Index Future	339.54	339.4890	339.5400	339.4890	0.00
02/06/2023	IGOV On 02-May-24			Index Future	347.78	347.6320	347.7750	347.6320	0.00
02/06/2023	IGOV On 01-August-24			Index Future	355.79	355.5090	355.7930	355.5090	0.00
02/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.57	91.4400	8.5650	91.4400	0.00
02/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.69	91.2750	8.6900	91.2750	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
02/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.93	91.0300	8.9300	91.0300	0.00
02/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.03	90.8750	9.0300	90.8750	0.00
02/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.05	90.8550	9.0500	90.8550	0.00
02/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.09	90.7950	9.0900	90.7950	0.00
02/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.12	90.7650	9.1200	90.7650	0.00
02/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.08	90.7850	9.0800	90.7850	0.00
02/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.98	90.8850	8.9750	90.8850	0.00
02/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.83	91.0050	8.8250	91.0050	0.00
02/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.64	91.1900	8.6350	91.1900	0.00
02/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.62	91.1950	8.6150	91.1950	0.00
02/06/2023	R035 On 03-August-23			Bond Future	12.43	82.2206	12.4253	82.2206	61,204.00
02/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	501	0	501	0	0.00
02/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	827	1	827	1	0.00
02/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	844	1	844	1	0.00
02/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	861	1	861	1	0.00
02/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	2017	2	2017	2	5,000.00
02/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	3072	3	3072	3	0.00
02/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	3108	3	3108	3	0.00
02/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	1638	2	1638	2	0.00
02/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	3144	3	3144	3	0.00
02/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	4052	4	4052	4	4,870.00
02/06/2023	R035 On 02-November-23			Bond Future	12.55	79.5712	12.5509	79.5712	109,778.00
02/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	780	1	780	1	0.00
02/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1197	1	1197	1	750.00
02/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	2167	2	2167	2	750.00
02/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	227	0	227	0	400.00
02/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	3808	4	3808	4	0.00
02/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	6247	6	6247	6	0.00
02/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	769	1	769	1	0.00
02/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	504	0	504	0	400.00
02/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	759	1	759	1	0.00
02/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	6775	7	6775	7	0.00
02/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	6729	7	6729	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	1287	1	1287	1	750.00
02/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	2333	2	2333	2	400.00
02/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	10795	11	10795	11	0.00
02/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	3744	4	3744	4	0.00
02/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	8152	8	8152	8	0.00
02/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	5407	5	5407	5	0.00
02/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	6684	7	6684	7	0.00
02/06/2023	R035 On 01-February-24			Bond Future	12.67	81.4239	12.6741	81.4239	0.00
02/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	2474	2	2474	2	0.00
02/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	873	1	873	1	400.00
02/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	2432	2	2432	2	0.00
02/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	5940	6	5940	6	0.00
02/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	2453	2	2453	2	0.00
02/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	493	0	493	0	400.00
02/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	11572	12	11572	12	0.00
02/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	4881	5	4881	5	0.00
02/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	9061	9	9061	9	0.00
02/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	4911	5	4911	5	0.00
02/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	2216	2	2216	2	400.00
02/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	4851	5	4851	5	0.00
02/06/2023	R035 On 02-May-24			Bond Future	12.78	78.8421	12.7841	78.8421	0.00
02/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1102	1	1102	1	0.00
02/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1092	1	1092	1	0.00
02/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1082	1	1082	1	0.00
02/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	9342	9	9342	9	0.00
02/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	9297	9	9297	9	0.00
02/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	9251	9	9251	9	0.00
02/06/2023	R035 On 01-August-24			Bond Future	12.92	80.6057	12.9198	80.6057	0.00
02/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	1934	2	1934	2	0.00
02/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	1962	2	1962	2	0.00
02/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	1948	2	1948	2	0.00
02/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	7511	8	7511	8	0.00
02/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	7549	8	7549	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
02/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	7473	8	7473	8	0.00
02/06/2023	R186 On 03-August-23			Bond Future	9.80	103.2812	9.7972	103.2812	73,345.00
02/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	884	1	884	1	0.00
02/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	913	1	913	1	0.00
02/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	898	1	898	1	0.00
02/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	1062	1	1062	1	0.00
02/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	1075	1	1075	1	0.00
02/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	1048	1	1048	1	0.00
02/06/2023	R186 On 02-November-23			Bond Future	9.85	105.6210	9.8526	105.6210	14,654.00
02/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2355	2	2355	2	0.00
02/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	854	1	854	1	0.00
02/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	844	1	844	1	0.00
02/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	865	1	865	1	0.00
02/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	637	1	637	1	1,715.00
02/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	2078	2	2078	2	0.00
02/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	2112	2	2112	2	0.00
02/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	2095	2	2095	2	0.00
02/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	859	1	859	1	1,715.00
02/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2529	3	2529	3	0.00
02/06/2023	R186 On 01-February-24			Bond Future	9.88	102.7670	9.8839	102.7670	0.00
02/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1181	1	1181	1	0.00
02/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1169	1	1169	1	0.00
02/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1158	1	1158	1	0.00
02/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	2087	2	2087	2	0.00
02/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	2114	2	2114	2	0.00
02/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	2100	2	2100	2	0.00
02/06/2023	R186 On 02-May-24			Bond Future	9.89	105.2099	9.8944	105.2099	0.00
02/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	281	0	281	0	0.00
02/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1520	1	1520	1	2,030.00
02/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	278	0	278	0	0.00
02/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2461	2	2461	2	0.00
02/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	284	0	284	0	0.00
02/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4706	5	4706	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
02/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1896	2	1896	2	0.00
02/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1314	1	1314	1	2,030.00
02/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4748	5	4748	5	0.00
02/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4727	5	4727	5	0.00
02/06/2023	R186 On 01-August-24			Bond Future	9.97	102.2542	9.9695	102.2542	0.00
02/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	612	1	612	1	0.00
02/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	602	1	602	1	0.00
02/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	607	1	607	1	0.00
02/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	3305	3	3305	3	0.00
02/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	3338	3	3338	3	0.00
02/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	3322	3	3322	3	0.00
02/06/2023	R197 On 03-August-23			Bond Future	335.37	335.1451	335.3677	335.1451	44.00
02/06/2023	R197 On 02-November-23			Bond Future	343.04	342.8176	343.0402	342.8176	0.00
02/06/2023	R202 On 03-August-23			Bond Future	247.64	247.5112	247.6364	247.5112	5,336.00
02/06/2023	R202 On 02-November-23			Bond Future	253.30	253.1774	253.3018	253.1774	0.00
02/06/2023	R202 On 01-February-24			Bond Future	254.31	254.1446	254.3096	254.1446	0.00
02/06/2023	R202 On 02-May-24			Bond Future	260.48	260.2408	260.4778	260.2408	0.00
02/06/2023	R202 On 01-August-24			Bond Future	261.34	260.9941	261.3403	260.9941	0.00
02/06/2023	R209 On 03-August-23			Bond Future	12.47	62.9964	12.4723	62.9964	11,360.00
02/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	20	0	20	0	7,000.00
02/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	617	1	617	1	0.00
02/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	101	0	101	0	7,000.00
02/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
02/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	17	0	17	0	1,800.00
02/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	591	1	591	1	0.00
02/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	604	1	604	1	0.00
02/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	685	1	685	1	0.00
02/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	2831	3	2831	3	1,750.00
02/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	5881	6	5881	6	0.00
02/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	2997	3	2997	3	0.00
02/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	12508	13	12508	13	0.00
02/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	3065	3	3065	3	0.00
02/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	3031	3	3031	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
02/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	8384	8	8384	8	0.00
02/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	8647	9	8647	9	0.00
02/06/2023	R209 On 02-November-23			Bond Future	12.58	61.2691	12.5834	61.2691	497.00
02/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	579	1	579	1	0.00
02/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	563	1	563	1	0.00
02/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	571	1	571	1	0.00
02/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	6367	6	6367	6	0.00
02/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	6408	6	6408	6	0.00
02/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	6325	6	6325	6	0.00
02/06/2023	R209 On 01-February-24			Bond Future	12.69	62.6957	12.6875	62.6957	0.00
02/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2008	2	2008	2	0.00
02/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	1990	2	1990	2	0.00
02/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2025	2	2025	2	0.00
02/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	4453	4	4453	4	0.00
02/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	4481	4	4481	4	0.00
02/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	4509	5	4509	5	0.00
02/06/2023	R209 On 02-May-24			Bond Future	12.79	61.0309	12.7886	61.0309	0.00
02/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	934	1	934	1	0.00
02/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	925	1	925	1	0.00
02/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	917	1	917	1	0.00
02/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	8388	8	8388	8	0.00
02/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	8347	8	8347	8	0.00
02/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	8306	8	8306	8	0.00
02/06/2023	R209 On 01-August-24			Bond Future	12.91	62.3957	12.9123	62.3957	0.00
02/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	1702	2	1702	2	0.00
02/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	1690	2	1690	2	0.00
02/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	1714	2	1714	2	0.00
02/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	6637	7	6637	7	0.00
02/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	6672	7	6672	7	0.00
02/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	6706	7	6706	7	0.00
02/06/2023	R210 On 03-August-23			Bond Future	227.46	227.3482	227.4580	227.3482	421.00
02/06/2023	R210 On 02-November-23			Bond Future	229.48	229.3751	229.4814	229.3751	0.00
02/06/2023	R210 On 01-February-24			Bond Future	234.91	234.7675	234.9142	234.7675	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
02/06/2023	R210 On 02-May-24			Bond Future	237.33	237.1186	237.3320	237.1186	0.00
02/06/2023	R210 On 01-August-24			Bond Future	242.80	242.4861	242.7989	242.4861	0.00
02/06/2023	R213 On 03-August-23			Bond Future	11.68	79.8102	11.6848	79.8102	23,712.00
02/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	1327	1	1327	1	0.00
02/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	1349	1	1349	1	0.00
02/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	1371	1	1371	1	0.00
02/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	1620	2	1620	2	0.00
02/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	1600	2	1600	2	0.00
02/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	1640	2	1640	2	0.00
02/06/2023	R213 On 02-November-23			Bond Future	11.80	78.0595	11.8020	78.0595	3,328.00
02/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	1703	2	1703	2	750.00
02/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	4717	5	4717	5	0.00
02/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1206	1	1206	1	0.00
02/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1193	1	1193	1	0.00
02/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1220	1	1220	1	0.00
02/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	979	1	979	1	750.00
02/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	4591	5	4591	5	0.00
02/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	4017	4	4017	4	0.00
02/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	4075	4	4075	4	0.00
02/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	4046	4	4046	4	0.00
02/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	1171	1	1171	1	750.00
02/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	3194	3	3194	3	0.00
02/06/2023	R213 On 01-February-24			Bond Future	11.92	79.8768	11.9158	79.8768	0.00
02/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	2476	2	2476	2	0.00
02/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	2438	2	2438	2	0.00
02/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	2457	2	2457	2	0.00
02/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	3300	3	3300	3	0.00
02/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	3279	3	3279	3	0.00
02/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	3258	3	3258	3	0.00
02/06/2023	R213 On 02-May-24			Bond Future	12.02	78.2126	12.0153	78.2126	0.00
02/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	762	1	762	1	0.00
02/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	769	1	769	1	0.00
02/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	776	1	776	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
02/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	7794	8	7794	8	0.00
02/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	7830	8	7830	8	0.00
02/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	7866	8	7866	8	0.00
02/06/2023	R213 On 01-August-24			Bond Future	12.15	79.9634	12.1463	79.9634	0.00
02/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1392	1	1392	1	0.00
02/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1372	1	1372	1	0.00
02/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1382	1	1382	1	0.00
02/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	6384	6	6384	6	0.00
02/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	6415	6	6415	6	0.00
02/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	6354	6	6354	6	0.00
02/06/2023	R214 On 03-August-23			Bond Future	12.66	59.7396	12.6590	59.7396	20,176.00
02/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	662	1	662	1	0.00
02/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	634	1	634	1	0.00
02/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	648	1	648	1	0.00
02/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	3024	3	3024	3	0.00
02/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	3058	3	3058	3	0.00
02/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	2989	3	2989	3	0.00
02/06/2023	R214 On 02-November-23			Bond Future	12.77	57.7884	12.7685	57.7884	20.00
02/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	527	0	527	0	0.00
02/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	543	0	543	0	0.00
02/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	535	0	535	0	0.00
02/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	6877	7	6877	7	0.00
02/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	6922	7	6922	7	0.00
02/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	6832	7	6832	7	0.00
02/06/2023	R214 On 01-February-24			Bond Future	12.87	59.1339	12.8750	59.1339	0.00
02/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	1753	2	1753	2	0.00
02/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	1770	2	1770	2	0.00
02/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	1787	2	1787	2	0.00
02/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	5076	5	5076	5	0.00
02/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	5107	5	5107	5	0.00
02/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	5139	5	5139	5	0.00
02/06/2023	R214 On 02-May-24			Bond Future	12.97	57.2311	12.9696	57.2311	0.00
02/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1103	1	1103	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
02/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1083	1	1083	1	0.00
02/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1093	1	1093	1	0.00
02/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	8261	8	8261	8	0.00
02/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	8303	8	8303	8	0.00
02/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	8219	8	8219	8	0.00
02/06/2023	R214 On 01-August-24			Bond Future	13.08	58.5113	13.0839	58.5113	0.00
02/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2106	2	2106	2	0.00
02/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2123	2	2123	2	0.00
02/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2139	2	2139	2	0.00
02/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	6239	6	6239	6	0.00
02/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	6271	6	6271	6	0.00
02/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	6302	6	6302	6	0.00
02/06/2023	R248 On 03-August-23			Bond Future	12.74	73.8986	12.7423	73.8986	240,273.00
02/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	602	1	602	1	0.00
02/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	616	1	616	1	0.00
02/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	3519	3	3519	3	0.00
02/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	943	1	943	1	1,100.00
02/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	287	0	287	0	1,100.00
02/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	630	1	630	1	0.00
02/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	4254	4	4254	4	0.00
02/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	5811	6	5811	6	0.00
02/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	3443	3	3443	3	0.00
02/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	1089	1	1089	1	1,100.00
02/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	4300	4	4300	4	0.00
02/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	4346	4	4346	4	0.00
02/06/2023	R248 On 02-November-23			Bond Future	12.86	71.1242	12.8562	71.1242	11,069.00
02/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	958	1	958	1	220.00
02/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	616	1	616	1	0.00
02/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2311	2	2311	2	220.00
02/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	5670	5	5670	5	0.00
02/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	598	1	598	1	0.00
02/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	607	1	607	1	0.00
02/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	8744	9	8744	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1857	2	1857	2	220.00
02/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	7100	7	7100	7	0.00
02/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	4281	4	4281	4	0.00
02/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	8858	9	8858	9	0.00
02/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	8801	9	8801	9	0.00
02/06/2023	R248 On 01-February-24			Bond Future	12.97	72.7803	12.9676	72.7803	0.00
02/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2049	2	2049	2	0.00
02/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2010	2	2010	2	0.00
02/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2030	2	2030	2	0.00
02/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	6627	7	6627	7	0.00
02/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	6667	7	6667	7	0.00
02/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	6587	7	6587	7	0.00
02/06/2023	R248 On 02-May-24			Bond Future	13.07	70.0567	13.0668	70.0567	13,000.00
02/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1212	1	1212	1	0.00
02/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1189	1	1189	1	0.00
02/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1201	1	1201	1	0.00
02/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	10516	11	10516	11	0.00
02/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	10625	11	10625	11	0.00
02/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	10571	11	10571	11	0.00
02/06/2023	R248 On 01-August-24			Bond Future	13.19	71.6232	13.1864	71.6232	0.00
02/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	2633	2	2633	2	0.00
02/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	2612	2	2612	2	0.00
02/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	2592	2	2592	2	0.00
02/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	7448	7	7448	7	0.00
02/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	7410	7	7410	7	0.00
02/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	7372	7	7372	7	0.00