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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/11/2023 TO: 06/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	2025 On 02-November-23			Bond Future	172.19	172.1900	172.1900	172.1900	0.00
06/11/2023	2025 On 01-February-24			Bond Future	174.64	174.4814	174.6448	174.4814	11,475.00
06/11/2023	2025 On 02-May-24			Bond Future	178.57	178.4002	178.5675	178.4002	0.00
06/11/2023	2025 On 01-August-24			Bond Future	180.76	180.5872	180.7586	180.5872	0.00
06/11/2023	2025 On 07-November-24			Bond Future	185.16	184.9819	185.1579	184.9819	0.00
06/11/2023	2029 On 02-November-23			Bond Future	127.00	127.0000	127.0000	127.0000	0.00
06/11/2023	2029 On 01-February-24			Bond Future	126.46	126.4618	126.4588	126.4618	7,247.00
06/11/2023	2029 On 02-May-24			Bond Future	127.93	127.9344	127.9317	127.9344	0.00
06/11/2023	2029 On 01-August-24			Bond Future	130.82	130.8213	130.8188	130.8213	0.00
06/11/2023	2029 On 07-November-24			Bond Future	132.60	132.6032	132.6007	132.6032	0.00
06/11/2023	2029 On 06-February-25			Bond Future	135.41	120.9997	135.4144	120.9997	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
06/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3014	0	3	0	0.00
06/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	11	0	11	0.00
06/11/2023	2030 On 02-November-23			Bond Future	10.81	89.6207	89.6207	89.6207	0.00
06/11/2023	2030 On 01-February-24			Bond Future	10.44	89.7748	89.4773	89.7748	54,492.00
06/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4060	4	4	4	0.00
06/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4028	4	4	4	0.00
06/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4093	4	4	4	0.00
06/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3899	4	4	4	0.00
06/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	677	1	1	1	1,360.00
06/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	861	1	1	1	400.00
06/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6581	7	7	7	0.00
06/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	344	0	0	0	400.00
06/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	631	1	1	1	500.00
06/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1416	2	1	2	500.00
06/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5744	6	6	6	0.00
06/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	999	1	1	1	200.00
06/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2945	3	3	3	0.00
06/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5365	6	5	6	0.00
06/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5710	6	6	6	0.00
06/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	763	1	1	1	500.00
06/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	186	0	0	0	500.00
06/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2569	2	3	2	0.00
06/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	219	0	0	0	200.00
06/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	694	1	1	1	700.00
06/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2140	2	2	2	0.00
06/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	183	0	0	0	500.00
06/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1612	1	2	1	0.00
06/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2898	3	3	3	0.00
06/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2376	2	2	2	0.00
06/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	124	0	0	0	400.00
06/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3967	4	4	4	0.00
06/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	436	0	0	0	1,360.00
06/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2776	3	3	3	0.00
06/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	398	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	410	0	0	0	0.00
06/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	404	0	0	0	0.00
06/11/2023	2030 On 02-May-24			Bond Future	10.52	91.7694	91.4654	91.7694	19,883.00
06/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	826	1	1	1	0.00
06/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	814	1	1	1	0.00
06/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	837	1	1	1	0.00
06/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	659	1	1	1	1,000.00
06/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1287	1	1	1	1,000.00
06/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5859	6	6	6	0.00
06/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7273	8	7	8	0.00
06/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2635	3	3	3	1,080.00
06/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3413	4	3	4	500.00
06/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9760	10	10	10	0.00
06/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2169	2	2	2	500.00
06/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1082	1	1	1	0.00
06/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	100	0	0	0	500.00
06/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1770	2	2	2	0.00
06/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	299	0	0	0	1,080.00
06/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1456	1	1	1	0.00
06/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4123	4	4	4	0.00
06/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	470	0	0	0	1,000.00
06/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2714	3	3	3	0.00
06/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3602	3	4	3	0.00
06/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3661	3	4	3	0.00
06/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3631	3	4	3	0.00
06/11/2023	2030 On 01-August-24			Bond Future	10.60	89.8130	89.5024	89.8130	0.00
06/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2122	2	2	2	0.00
06/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2104	2	2	2	0.00
06/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2141	2	2	2	0.00
06/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2963	3	3	3	0.00
06/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	3002	3	3	3	0.00
06/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2982	3	3	3	0.00
06/11/2023	2030 On 07-November-24			Bond Future	10.70	91.9750	91.6571	91.9750	221.00
06/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2934	3	3	3	0.00
06/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2914	3	3	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
06/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2954	3	3	3	0.00
06/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2728	3	3	3	0.00
06/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2760	3	3	3	0.00
06/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2744	3	3	3	0.00
06/11/2023	2030 On 06-February-25			Bond Future	10.83	79.7860	89.5668	79.7860	0.00
06/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2729	0	3	0	0.00
06/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3268	11	3	11	0.00
06/11/2023	2032 On 02-November-23			Bond Future	11.23	84.9050	84.9050	84.9050	0.00
06/11/2023	2032 On 01-February-24			Bond Future	11.38	86.8980	86.5624	86.8980	95,566.00
06/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	890	1	1	1	8,500.00
06/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3688	4	4	4	0.00
06/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3169	3	3	3	0.00
06/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3200	3	3	3	0.00
06/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3137	3	3	3	0.00
06/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	687	1	1	1	1,200.00
06/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5899	6	6	6	0.00
06/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	137	0	0	0	1,200.00
06/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1223	1	1	1	500.00
06/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6312	7	6	7	0.00
06/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	493	1	0	1	500.00
06/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	714	1	1	1	200.00
06/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2890	3	3	3	0.00
06/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5453	6	5	6	0.00
06/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	432	0	0	0	200.00
06/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1173	1	1	1	200.00
06/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2565	2	3	2	0.00
06/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	314	0	0	0	500.00
06/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4252	4	4	4	0.00
06/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3544	3	4	3	0.00
06/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3614	3	4	3	0.00
06/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6812	7	7	7	0.00
06/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	366	0	0	0	1,200.00
06/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1059	1	1	1	0.00
06/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1032	1	1	1	0.00

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06/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1046	1	1	1	0.00
06/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	850	1	1	1	17,000.00
06/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3140	3	3	3	0.00
06/11/2023	2032 On 02-May-24			Bond Future	11.48	84.6666	84.3237	84.6666	61,107.00
06/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	859	1	1	1	0.00
06/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	871	1	1	1	0.00
06/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	847	1	1	1	0.00
06/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	674	1	1	1	1,000.00
06/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1282	1	1	1	1,000.00
06/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6866	7	7	7	0.00
06/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	983	1	1	1	1,550.00
06/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2220	2	2	2	1,550.00
06/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1678	2	2	2	500.00
06/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7843	8	8	8	0.00
06/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8444	9	8	9	0.00
06/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	907	1	1	1	500.00
06/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3480	3	3	3	0.00
06/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5084	5	5	5	0.00
06/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	495	0	0	0	1,550.00
06/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2819	3	3	3	0.00
06/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	575	1	1	1	500.00
06/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4870	5	5	5	0.00
06/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	737	1	1	1	1,000.00
06/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4166	4	4	4	0.00
06/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5972	6	6	6	0.00
06/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5266	5	5	5	0.00
06/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5193	5	5	5	0.00
06/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5229	5	5	5	0.00
06/11/2023	2032 On 01-August-24			Bond Future	11.59	86.5571	86.2067	86.5571	0.00
06/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2175	2	2	2	0.00
06/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2194	2	2	2	0.00
06/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2156	2	2	2	0.00
06/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4233	4	4	4	0.00
06/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4181	4	4	4	0.00
06/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4207	4	4	4	0.00

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06/11/2023	2032 On 07-November-24			Bond Future	11.72	84.4727	84.1141	84.4727	301.00
06/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8035	8	8	8	0.00
06/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3246	3	3	3	1,615.00
06/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2893	3	3	3	0.00
06/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2913	3	3	3	0.00
06/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2871	3	3	3	0.00
06/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3961	4	4	4	0.00
06/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3916	4	4	4	0.00
06/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3939	4	4	4	0.00
06/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1346	1	1	1	1,615.00
06/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3596	3	4	3	0.00
06/11/2023	2032 On 06-February-25			Bond Future	11.88	76.7998	85.8733	76.7998	0.00
06/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3375	1	3	1	0.00
06/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	4050	10	4	10	0.00
06/11/2023	2033 On 02-November-23			Bond Future	120.21	120.2100	120.2100	120.2100	0.00
06/11/2023	2033 On 01-February-24			Bond Future	120.38	120.5775	120.3777	120.5775	8,207.00
06/11/2023	2033 On 02-May-24			Bond Future	121.62	121.8220	121.6180	121.8220	0.00
06/11/2023	2033 On 01-August-24			Bond Future	124.36	124.5711	124.3627	124.5711	0.00
06/11/2023	2033 On 07-November-24			Bond Future	125.89	126.1026	125.8893	126.1026	0.00
06/11/2023	2033 On 06-February-25			Bond Future	128.56	115.0721	128.5607	115.0721	0.00
06/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	3621	0	4	0	0.00
06/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	10	0	10	0.00
06/11/2023	2037 On 02-November-23			Bond Future	11.56	81.7705	81.7705	81.7705	0.00
06/11/2023	2037 On 01-February-24			Bond Future	12.38	75.7542	75.3825	75.7542	136,909.00
06/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2021	2	2	2	0.00
06/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1994	2	2	2	0.00
06/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2048	2	2	2	0.00
06/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7777	8	8	8	0.00
06/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3934	4	4	4	0.00
06/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1456	2	1	2	2,500.00
06/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1160	1	1	1	2,500.00
06/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2984	3	3	3	0.00
06/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	334	0	0	0	2,500.00
06/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2309	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2360	2	2	2	0.00
06/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2334	2	2	2	0.00
06/11/2023	2037 On 02-May-24			Bond Future	12.50	77.4372	77.0573	77.4372	0.00
06/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	889	1	1	1	0.00
06/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	877	1	1	1	0.00
06/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	900	1	1	1	0.00
06/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6556	6	7	6	0.00
06/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6646	6	7	6	0.00
06/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6601	6	7	6	0.00
06/11/2023	2037 On 01-August-24			Bond Future	12.63	74.9102	74.5220	74.9102	0.00
06/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7418	8	7	8	0.00
06/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5314	6	5	6	0.00
06/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2447	3	2	3	0.00
06/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2425	3	2	3	0.00
06/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2469	3	2	3	1,383.00
06/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	5141	5	5	5	0.00
06/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5203	5	5	5	0.00
06/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5171	5	5	5	0.00
06/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2682	3	3	3	1,383.00
06/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1794	2	2	2	1,383.00
06/11/2023	2037 On 07-November-24			Bond Future	12.77	76.7127	76.3153	76.7127	9,107.00
06/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3704	4	4	4	0.00
06/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3679	4	4	4	0.00
06/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3729	4	4	4	0.00
06/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4607	4	5	4	0.00
06/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4657	4	5	4	0.00
06/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4632	4	5	4	0.00
06/11/2023	2037 On 06-February-25			Bond Future	12.93	65.5587	73.6511	65.5587	0.00
06/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3974	1	4	1	0.00
06/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4784	10	5	10	0.00
06/11/2023	2038 On 02-November-23			Bond Future	134.64	134.6400	134.6400	134.6400	0.00
06/11/2023	2038 On 01-February-24			Bond Future	128.24	128.6887	128.2410	128.6887	3,069.00
06/11/2023	2038 On 02-May-24			Bond Future	131.12	131.5789	131.1214	131.5789	1,706.00
06/11/2023	2038 On 01-August-24			Bond Future	132.01	132.4794	132.0116	132.4794	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
06/11/2023	2038 On 07-November-24			Bond Future	135.22	135.7027	135.2238	135.7027	0.00
06/11/2023	2038 On 06-February-25			Bond Future	135.98	121.7066	135.9769	121.7066	0.00
06/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	747	0	1	0	0.00
06/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	14	0	14	0.00
06/11/2023	2040 On 02-November-23			Bond Future	11.59	83.6323	83.6323	83.6323	0.00
06/11/2023	2040 On 01-February-24			Bond Future	12.56	76.2072	75.8704	76.2072	127,223.00
06/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1620	2	2	2	1,000.00
06/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3418	4	3	4	1,000.00
06/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7326	8	7	8	0.00
06/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1719	2	2	2	0.00
06/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1745	2	2	2	0.00
06/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1694	2	2	2	0.00
06/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2950	3	3	3	0.00
06/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2888	3	3	3	0.00
06/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2919	3	3	3	0.00
06/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	462	0	0	0	1,000.00
06/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1558	1	2	1	0.00
06/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	3046	3	3	3	0.00
06/11/2023	2040 On 02-May-24			Bond Future	12.68	77.9001	77.5560	77.9001	0.00
06/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	941	1	1	1	0.00
06/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	953	1	1	1	0.00
06/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	929	1	1	1	0.00
06/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7128	7	7	7	0.00
06/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7030	7	7	7	0.00
06/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7078	7	7	7	0.00
06/11/2023	2040 On 01-August-24			Bond Future	12.80	75.1331	74.7814	75.1331	0.00
06/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2724	3	3	3	0.00
06/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2748	3	3	3	0.00
06/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2701	3	3	3	0.00
06/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5346	5	5	5	0.00
06/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5281	5	5	5	0.00
06/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5314	5	5	5	0.00
06/11/2023	2040 On 07-November-24			Bond Future	12.94	76.9407	76.5807	76.9407	8,639.00
06/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4151	4	4	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
06/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4179	4	4	4	0.00
06/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4124	4	4	4	0.00
06/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4647	4	5	4	0.00
06/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4596	4	5	4	0.00
06/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4622	4	5	4	0.00
06/11/2023	2040 On 06-February-25			Bond Future	13.10	65.4970	73.6710	65.4970	0.00
06/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4253	1	4	1	0.00
06/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	5007	10	5	10	0.00
06/11/2023	2044 On 02-November-23			Bond Future	11.56	80.5177	80.5177	80.5177	0.00
06/11/2023	2044 On 01-February-24			Bond Future	12.63	72.4324	72.0662	72.4324	103,589.00
06/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4365	5	4	5	0.00
06/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1355	2	1	2	0.00
06/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1333	2	1	2	0.00
06/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1377	2	1	2	0.00
06/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3454	4	3	4	0.00
06/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1474	1	1	1	15,000.00
06/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3304	3	3	3	0.00
06/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3375	3	3	3	0.00
06/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3339	3	3	3	0.00
06/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1092	1	1	1	5,000.00
06/11/2023	2044 On 02-May-24			Bond Future	12.75	74.0415	73.6673	74.0415	27.00
06/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	911	1	1	1	0.00
06/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	899	1	1	1	0.00
06/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	924	1	1	1	0.00
06/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7204	7	7	7	0.00
06/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7305	7	7	7	0.00
06/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7254	7	7	7	0.00
06/11/2023	2044 On 01-August-24			Bond Future	12.87	71.3135	70.9310	71.3135	0.00
06/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2451	3	2	3	0.00
06/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2429	3	2	3	0.00
06/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2473	3	2	3	0.00
06/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5639	5	6	5	0.00
06/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5710	6	6	6	0.00
06/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5675	5	6	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
06/11/2023	2044 On 07-November-24			Bond Future	13.00	73.0291	72.6377	73.0291	0.00
06/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4194	4	4	4	0.00
06/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4166	4	4	4	0.00
06/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4221	4	4	4	0.00
06/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4657	4	5	4	0.00
06/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4709	5	5	5	0.00
06/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4683	5	5	5	0.00
06/11/2023	2044 On 06-February-25			Bond Future	13.15	62.0550	69.7705	62.0550	0.00
06/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4324	1	4	1	0.00
06/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	5012	10	5	10	0.00
06/11/2023	2046 On 02-November-23			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
06/11/2023	2046 On 01-February-24			Bond Future	112.41	112.4083	112.4070	112.4083	11,513.00
06/11/2023	2046 On 02-May-24			Bond Future	112.78	112.7837	112.7829	112.7837	4,626.00
06/11/2023	2046 On 01-August-24			Bond Future	115.33	115.3285	115.3279	115.3285	0.00
06/11/2023	2046 On 07-November-24			Bond Future	115.93	115.9316	115.9310	115.9316	0.00
06/11/2023	2046 On 06-February-25			Bond Future	118.39	105.6814	118.3884	105.6814	0.00
06/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	4378	0	4	0	0.00
06/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	8	0	8	0.00
06/11/2023	2050 On 02-November-23			Bond Future	124.04	124.0400	124.0400	124.0400	0.00
06/11/2023	2050 On 01-February-24			Bond Future	111.76	111.6686	111.7633	111.6686	10,813.00
06/11/2023	2050 On 02-May-24			Bond Future	114.27	114.1767	114.2737	114.1767	3,316.00
06/11/2023	2050 On 01-August-24			Bond Future	114.55	114.4479	114.5473	114.4479	0.00
06/11/2023	2050 On 07-November-24			Bond Future	117.33	117.2323	117.3345	117.2323	0.00
06/11/2023	2050 On 06-February-25			Bond Future	117.46	104.6219	117.4642	104.6219	0.00
06/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	1864	0	2	0	0.00
06/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	11	0	11	0.00
06/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
06/11/2023	AL37 On 01-February-24			Index Future	928.49	930.4260	928.4870	930.4260	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
06/11/2023	AL37 On 02-May-24			Index Future	949.12	951.1020	949.1240	951.1020	0.00
06/11/2023	AL37 On 01-August-24			Index Future	970.33	972.3510	970.3330	972.3510	0.00
06/11/2023	AL37 On 07-November-24			Index Future	993.73	995.7940	993.7340	995.7940	0.00
06/11/2023	AL37 On 06-February-25			Index Future	1014.65	1016.7380	1014.6500	1016.7380	0.00
06/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
06/11/2023	AL7T On 01-February-24			Index Future	1052.20	1056.5180	1052.1990	1056.5180	0.00
06/11/2023	AL7T On 02-May-24			Index Future	1075.59	1079.9960	1075.5860	1079.9960	0.00
06/11/2023	AL7T On 01-August-24			Index Future	1099.62	1104.1240	1099.6210	1104.1240	0.00
06/11/2023	AL7T On 07-November-24			Index Future	1126.14	1130.7450	1126.1400	1130.7450	0.00
06/11/2023	AL7T On 06-February-25			Index Future	1149.84	1154.5270	1149.8420	1154.5270	0.00
06/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
06/11/2023	ALBI On 01-February-24			Index Future	921.37	924.7130	921.3690	924.7130	101.00
06/11/2023	ALBI On 02-May-24			Index Future	941.85	945.2630	941.8470	945.2630	0.00
06/11/2023	ALBI On 01-August-24			Index Future	962.89	966.3810	962.8940	966.3810	0.00
06/11/2023	ALBI On 07-November-24			Index Future	986.12	989.6800	986.1160	989.6800	0.00
06/11/2023	ALBI On 06-February-25			Index Future	1006.87	1010.4960	1006.8710	1010.4960	0.00
06/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	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
06/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	ES33 On 02-November-23			Bond Future	12.53	73.0448	73.0448	73.0448	0.00
06/11/2023	ES33 On 01-February-24			Bond Future	12.87	74.1309	73.8232	74.1309	0.00
06/11/2023	ES33 On 02-May-24			Bond Future	13.02	71.9966	71.6822	71.9966	0.00
06/11/2023	ES33 On 01-August-24			Bond Future	13.18	73.6205	73.2991	73.6205	0.00
06/11/2023	ES33 On 07-November-24			Bond Future	13.36	71.6059	71.2770	71.6059	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
06/11/2023	ES33 On 06-February-25			Bond Future	13.58	65.0367	72.7824	65.0367	0.00
06/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
06/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	949	9	1	9	0.00
06/11/2023	ES42 On 02-November-23			Bond Future	12.74	70.4148	70.4148	70.4148	0.00
06/11/2023	ES42 On 01-February-24			Bond Future	13.26	70.2635	69.9347	70.2635	0.00
06/11/2023	ES42 On 02-May-24			Bond Future	13.40	67.5791	67.2430	67.5791	0.00
06/11/2023	ES42 On 01-August-24			Bond Future	13.55	69.1028	68.7593	69.1028	0.00
06/11/2023	ES42 On 07-November-24			Bond Future	13.71	66.5138	66.1620	66.5138	0.00
06/11/2023	ES42 On 06-February-25			Bond Future	13.89	60.2525	67.5557	60.2525	0.00
06/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
06/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	838	8	1	8	0.00
06/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
06/11/2023	GOVI On 01-February-24			GOVI	907.96	911.2610	907.9600	911.2610	711.00
06/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	279800	31	28	31	0.00
06/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	279700	31	28	31	0.00
06/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	279600	31	28	31	0.00
06/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 02-May-24			GOVI	928.14	931.5120	928.1400	931.5120	0.00
06/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	228500	19	23	19	0.00
06/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	228400	19	23	19	0.00
06/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	228300	19	23	19	0.00
06/11/2023	GOVI On 01-August-24			GOVI	948.88	952.3220	948.8800	952.3220	0.00
06/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	55100	9	6	9	0.00
06/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	55000	9	6	9	0.00
06/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	54900	9	5	9	0.00
06/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 07-November-24			GOVI	971.77	975.2830	971.7650	975.2830	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
06/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	229850	27	23	27	0.00
06/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	229650	26	23	26	0.00
06/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	229750	26	23	26	0.00
06/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/11/2023	GOVI On 06-February-25			GOVI	992.22	995.7956	992.2170	995.7956	0.00
06/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	202170	24	20	24	0.00
06/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
06/11/2023	IGOV On 01-February-24			Index Future	338.25	338.5330	338.2480	338.5330	606.00
06/11/2023	IGOV On 02-May-24			Index Future	345.85	346.1370	345.8470	346.1370	16.00
06/11/2023	IGOV On 01-August-24			Index Future	353.65	353.9480	353.6540	353.9480	0.00
06/11/2023	IGOV On 07-November-24			Index Future	362.27	362.5650	362.2670	362.5650	0.00
06/11/2023	IGOV On 06-February-25			Index Future	369.97	370.2670	369.9670	370.2670	0.00
06/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
06/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.38	91.6300	91.6200	91.6300	0.00
06/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6300	91.6200	91.6300	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
06/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6300	91.6200	91.6300	0.00
06/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
06/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.7100	91.6900	91.7100	0.00
06/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8300	91.8000	91.8300	0.00
06/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.08	91.9400	91.9200	91.9400	0.00
06/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.1600	92.1300	92.1600	0.00
06/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.80	92.2300	92.2000	92.2300	0.00
06/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.71	92.3100	92.2900	92.3100	0.00
06/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.69	92.3200	92.3100	92.3200	0.00
06/11/2023	R035 On 02-November-23			Bond Future	11.42	85.6976	85.6976	85.6976	0.00
06/11/2023	R035 On 01-February-24			Bond Future	12.06	85.1151	84.6885	85.1151	60,385.00
06/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2507	3	3	3	0.00
06/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2537	3	3	3	0.00
06/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2477	3	2	3	0.00
06/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	404	1	0	1	400.00
06/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7187	8	7	8	0.00
06/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	121	0	0	0	400.00
06/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5511	5	6	5	0.00
06/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	381	0	0	0	400.00
06/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8118	8	8	8	0.00
06/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1876	2	2	2	0.00
06/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1833	2	2	2	0.00
06/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1854	2	2	2	0.00
06/11/2023	R035 On 02-May-24			Bond Future	12.18	82.4939	82.0579	82.4939	100,132.00
06/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	963	1	1	1	0.00
06/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	975	1	1	1	0.00
06/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	951	1	1	1	0.00
06/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6205	6	6	6	0.00
06/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6118	6	6	6	0.00
06/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6162	6	6	6	0.00
06/11/2023	R035 On 01-August-24			Bond Future	12.29	84.3359	83.8904	84.3359	0.00
06/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2448	3	2	3	0.00
06/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2470	3	2	3	0.00
06/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2427	3	2	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
06/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	5003	5	5	5	0.00
06/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4943	5	5	5	0.00
06/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4973	5	5	5	0.00
06/11/2023	R035 On 07-November-24			Bond Future	12.44	81.8487	81.3927	81.8487	19,584.00
06/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3202	3	3	3	0.00
06/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3225	3	3	3	0.00
06/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3178	3	3	3	0.00
06/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4489	4	4	4	0.00
06/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4436	4	4	4	0.00
06/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4462	4	4	4	0.00
06/11/2023	R035 On 06-February-25			Bond Future	12.60	74.4298	83.0953	74.4298	0.00
06/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3726	1	4	1	0.00
06/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4652	10	5	10	0.00
06/11/2023	R053 On 02-November-23			Bond Future	12.82	92.0977	92.0977	92.0977	0.00
06/11/2023	R053 On 01-February-24			Bond Future	12.55	97.3604	96.8794	97.3604	0.00
06/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4696	5	5	5	0.00
06/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4742	5	5	5	0.00
06/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4651	5	5	5	0.00
06/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	2068	2	2	2	0.00
06/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	2022	2	2	2	0.00
06/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	2045	2	2	2	0.00
06/11/2023	R053 On 02-May-24			Bond Future	12.67	93.6587	93.1671	93.6587	5,189.00
06/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5790	6	6	6	0.00
06/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5748	6	6	6	0.00
06/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5833	6	6	6	0.00
06/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3243	3	3	3	0.00
06/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3292	3	3	3	0.00
06/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3267	3	3	3	0.00
06/11/2023	R053 On 01-August-24			Bond Future	12.78	95.7496	95.2472	95.7496	0.00
06/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6745	7	7	7	0.00
06/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6786	7	7	7	0.00
06/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6705	7	7	7	0.00
06/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4322	4	4	4	0.00
06/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4270	4	4	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
06/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4296	4	4	4	0.00
06/11/2023	R053 On 07-November-24			Bond Future	12.91	92.1804	91.6661	92.1804	0.00
06/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5523	6	6	6	0.00
06/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5488	6	5	6	0.00
06/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5558	6	6	6	0.00
06/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6255	6	6	6	0.00
06/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6324	6	6	6	0.00
06/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6290	6	6	6	0.00
06/11/2023	R053 On 06-February-25			Bond Future	13.06	83.6647	93.5800	83.6647	0.00
06/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5792	2	6	2	0.00
06/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6592	13	7	13	0.00
06/11/2023	R186 On 02-November-23			Bond Future	9.39	106.9088	106.9088	106.9088	0.00
06/11/2023	R186 On 01-February-24			Bond Future	9.05	105.0609	104.9218	105.0609	85,331.00
06/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1535	2	2	2	0.00
06/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1517	2	2	2	0.00
06/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1554	2	2	2	0.00
06/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	370	0	0	0	0.00
06/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	383	0	0	0	0.00
06/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	376	0	0	0	0.00
06/11/2023	R186 On 02-May-24			Bond Future	9.05	107.3953	107.2532	107.3953	10,568.00
06/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	129	0	0	0	0.00
06/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	127	0	0	0	0.00
06/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	133	0	0	0	0.00
06/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2060	2	2	2	2,030.00
06/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3334	3	3	3	0.00
06/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	240	0	0	0	2,030.00
06/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	488	0	0	0	0.00
06/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2606	2	3	2	0.00
06/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2649	3	3	3	0.00
06/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2627	3	3	3	0.00
06/11/2023	R186 On 01-August-24			Bond Future	9.05	104.4840	104.3390	104.4840	0.00
06/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	845	1	1	1	0.00
06/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	835	1	1	1	0.00
06/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	855	1	1	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
06/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1603	2	2	2	0.00
06/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1626	2	2	2	0.00
06/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1614	2	2	2	0.00
06/11/2023	R186 On 07-November-24			Bond Future	9.04	106.9997	106.8514	106.9997	31,825.00
06/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1454	2	1	2	0.00
06/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1466	2	1	2	0.00
06/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1442	2	1	2	0.00
06/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1275	1	1	1	0.00
06/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1260	1	1	1	0.00
06/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1268	1	1	1	0.00
06/11/2023	R186 On 06-February-25			Bond Future	9.13	92.2730	103.7728	92.2730	0.00
06/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1210	0	1	0	0.00
06/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1376	12	1	12	0.00
06/11/2023	R197 On 02-November-23			Bond Future	338.14	338.1400	338.1400	338.1400	0.00
06/11/2023	R202 On 02-November-23			Bond Future	256.08	256.0800	256.0800	256.0800	0.00
06/11/2023	R202 On 01-February-24			Bond Future	254.62	254.7252	254.6156	254.7252	5,070.00
06/11/2023	R202 On 02-May-24			Bond Future	260.33	260.4465	260.3347	260.4465	0.00
06/11/2023	R202 On 01-August-24			Bond Future	261.11	261.2262	261.1129	261.2262	0.00
06/11/2023	R202 On 07-November-24			Bond Future	267.47	267.5824	267.4671	267.5824	0.00
06/11/2023	R202 On 06-February-25			Bond Future	267.92	239.0596	267.9217	239.0596	0.00
06/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	1132	0	1	0	0.00
06/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	28	0	28	0.00
06/11/2023	R209 On 02-November-23			Bond Future	11.34	67.1857	67.1857	67.1857	0.00
06/11/2023	R209 On 01-February-24			Bond Future	12.12	65.6674	65.3405	65.6674	14,578.00
06/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1908	2	2	2	0.00
06/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1933	2	2	2	0.00
06/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1884	2	2	2	0.00
06/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1892	2	2	2	0.00
06/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1850	2	2	2	0.00
06/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1871	2	2	2	0.00
06/11/2023	R209 On 02-May-24			Bond Future	12.23	63.9733	63.6392	63.9733	0.00
06/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	768	1	1	1	0.00
06/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	778	1	1	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
06/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	758	1	1	1	0.00
06/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5775	6	6	6	0.00
06/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5696	5	6	5	0.00
06/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5735	5	6	5	0.00
06/11/2023	R209 On 01-August-24			Bond Future	12.34	65.4017	65.0602	65.4017	0.00
06/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2067	2	2	2	0.00
06/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2086	2	2	2	0.00
06/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2049	2	2	2	0.00
06/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4584	4	5	4	0.00
06/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4528	4	5	4	0.00
06/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4556	4	5	4	0.00
06/11/2023	R209 On 07-November-24			Bond Future	12.46	63.8184	63.4689	63.8184	5,137.00
06/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3012	3	3	3	0.00
06/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2991	3	3	3	0.00
06/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3033	3	3	3	0.00
06/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4052	4	4	4	0.00
06/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4099	4	4	4	0.00
06/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4076	4	4	4	0.00
06/11/2023	R209 On 06-February-25			Bond Future	12.60	58.0207	64.7963	58.0207	0.00
06/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3456	1	3	1	0.00
06/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4168	9	4	9	0.00
06/11/2023	R210 On 02-November-23			Bond Future	235.74	235.7400	235.7400	235.7400	0.00
06/11/2023	R210 On 01-February-24			Bond Future	229.65	229.8907	229.6520	229.8907	501.00
06/11/2023	R210 On 02-May-24			Bond Future	231.55	231.7960	231.5528	231.7960	0.00
06/11/2023	R210 On 01-August-24			Bond Future	236.78	237.0264	236.7782	237.0264	0.00
06/11/2023	R210 On 07-November-24			Bond Future	239.20	239.4550	239.2005	239.4550	0.00
06/11/2023	R210 On 06-February-25			Bond Future	244.27	218.4140	244.2742	218.4140	0.00
06/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	4664	0	5	0	0.00
06/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	21	0	21	0.00
06/11/2023	R213 On 02-November-23			Bond Future	11.12	81.0355	81.0355	81.0355	0.00
06/11/2023	R213 On 01-February-24			Bond Future	11.04	83.8963	83.5922	83.8963	29,834.00
06/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3459	4	3	4	0.00
06/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3428	4	3	4	0.00
06/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3398	4	3	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
06/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	697	1	1	1	0.00
06/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	688	1	1	1	0.00
06/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	678	1	1	1	0.00
06/11/2023	R213 On 02-May-24			Bond Future	11.14	82.2014	81.8906	82.2014	0.00
06/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	784	1	1	1	0.00
06/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	773	1	1	1	0.00
06/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	795	1	1	1	0.00
06/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4312	4	4	4	0.00
06/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4377	4	4	4	0.00
06/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4344	4	4	4	0.00
06/11/2023	R213 On 01-August-24			Bond Future	11.23	84.0371	83.7196	84.0371	0.00
06/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2054	2	2	2	0.00
06/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2036	2	2	2	0.00
06/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2072	2	2	2	0.00
06/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3490	3	3	3	0.00
06/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3536	3	4	3	0.00
06/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3513	3	4	3	0.00
06/11/2023	R213 On 07-November-24			Bond Future	11.35	82.4977	82.1727	82.4977	0.00
06/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2883	3	3	3	0.00
06/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2903	3	3	3	0.00
06/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2863	3	3	3	0.00
06/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3418	3	3	3	0.00
06/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3380	3	3	3	0.00
06/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3399	3	3	3	0.00
06/11/2023	R213 On 06-February-25			Bond Future	11.51	75.1120	83.8938	75.1120	0.00
06/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3051	0	3	0	0.00
06/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3654	10	4	10	0.00
06/11/2023	R214 On 02-November-23			Bond Future	11.46	64.2059	64.2059	64.2059	0.00
06/11/2023	R214 On 01-February-24			Bond Future	12.39	61.7522	61.4419	61.7522	14,154.00
06/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1355	2	1	2	0.00
06/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1376	2	1	2	0.00
06/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1334	1	1	1	0.00
06/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2499	2	2	2	0.00
06/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2444	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2472	2	2	2	0.00
06/11/2023	R214 On 02-May-24			Bond Future	12.49	59.8195	59.5023	59.8195	10,172.00
06/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1916	2	2	2	7,110.00
06/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5670	6	6	6	0.00
06/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3726	4	4	4	0.00
06/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1875	2	2	2	10,000.00
06/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	825	1	1	1	0.00
06/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	835	1	1	1	0.00
06/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	814	1	1	1	0.00
06/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5868	6	6	6	0.00
06/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5785	6	6	6	0.00
06/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5826	6	6	6	0.00
06/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3550	3	4	3	0.00
06/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1996	2	2	2	17,110.00
06/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3605	3	4	3	0.00
06/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1187	1	1	1	17,110.00
06/11/2023	R214 On 01-August-24			Bond Future	12.59	61.1552	60.8311	61.1552	0.00
06/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2397	3	2	3	0.00
06/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2418	3	2	3	0.00
06/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2377	3	2	3	0.00
06/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4384	4	4	4	0.00
06/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4329	4	4	4	0.00
06/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4356	4	4	4	0.00
06/11/2023	R214 On 07-November-24			Bond Future	12.71	59.3189	58.9870	59.3189	0.00
06/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3481	4	3	4	0.00
06/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3458	4	3	4	0.00
06/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3504	4	4	4	0.00
06/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3908	4	4	4	0.00
06/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3953	4	4	4	0.00
06/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3931	4	4	4	0.00
06/11/2023	R214 On 06-February-25			Bond Future	12.85	53.9389	60.2209	53.9389	0.00
06/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3601	1	4	1	0.00
06/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4220	8	4	8	0.00
06/11/2023	R248 On 02-November-23			Bond Future	11.48	79.4108	79.4108	79.4108	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
06/11/2023	R248 On 01-February-24			Bond Future	12.54	75.5911	75.2164	75.5911	227,510.00
06/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7464	8	7	8	0.00
06/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4281	5	4	5	0.00
06/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1346	2	1	2	0.00
06/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1368	2	1	2	0.00
06/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1323	1	1	1	0.00
06/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	357	0	0	0	1,000.00
06/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1703	2	2	2	100.00
06/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5322	6	5	6	0.00
06/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	913	1	1	1	1,000.00
06/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3087	3	3	3	0.00
06/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6680	6	7	6	0.00
06/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3651	3	4	3	0.00
06/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3576	3	4	3	0.00
06/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3613	3	4	3	0.00
06/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1255	1	1	1	1,100.00
06/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	485	0	0	0	1,100.00
06/11/2023	R248 On 02-May-24			Bond Future	12.65	72.8218	72.4389	72.8218	12,631.00
06/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	757	1	1	1	1,500.00
06/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2599	3	3	3	1,500.00
06/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4954	5	5	5	0.00
06/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	834	1	1	1	0.00
06/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	845	1	1	1	0.00
06/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	822	1	1	1	0.00
06/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8004	8	8	8	0.00
06/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7896	8	8	8	0.00
06/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7950	8	8	8	0.00
06/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2215	2	2	2	1,500.00
06/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	4003	4	4	4	0.00
06/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8334	8	8	8	0.00
06/11/2023	R248 On 01-August-24			Bond Future	12.76	74.4478	74.0564	74.4478	13,000.00
06/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2869	3	3	3	0.00
06/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2894	3	3	3	0.00
06/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2844	3	3	3	0.00
06/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5427	5	5	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
06/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5360	5	5	5	0.00
06/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5393	5	5	5	0.00
06/11/2023	R248 On 07-November-24			Bond Future	12.89	71.7858	71.3852	71.7858	0.00
06/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4265	4	4	4	0.00
06/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4293	5	4	5	0.00
06/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4237	4	4	4	0.00
06/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4809	5	5	5	0.00
06/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4756	5	5	5	0.00
06/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4783	5	5	5	0.00
06/11/2023	R248 On 06-February-25			Bond Future	13.03	65.2334	72.8775	65.2334	0.00
06/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3968	1	4	1	0.00
06/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5707	11	6	11	0.00
06/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00