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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/07/2023 TO: 04/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	2025 On 03-August-23			Bond Future	169.96	170.1687	169.9608	170.1687	6,305.00
04/07/2023	2025 On 02-November-23			Bond Future	173.74	173.9577	173.7449	173.9577	0.00
04/07/2023	2025 On 01-February-24			Bond Future	175.94	176.1607	175.9434	176.1607	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
04/07/2023	2025 On 02-May-24			Bond Future	180.01	180.2344	180.0122	180.2344	0.00
04/07/2023	2025 On 01-August-24			Bond Future	182.30	182.5252	182.2996	182.5252	0.00
04/07/2023	2029 On 03-August-23			Bond Future	123.06	123.0580	123.0584	123.0580	2,375.00
04/07/2023	2029 On 02-November-23			Bond Future	124.47	124.4661	124.4665	124.4661	0.00
04/07/2023	2029 On 01-February-24			Bond Future	127.33	127.3265	127.3266	127.3265	0.00
04/07/2023	2029 On 02-May-24			Bond Future	128.90	128.9019	128.9028	128.9019	0.00
04/07/2023	2029 On 01-August-24			Bond Future	131.86	131.8583	131.8595	131.8583	0.00
04/07/2023	2030 On 03-August-23			Bond Future	10.56	88.5714	88.3806	88.5714	80,370.00
04/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3484	4	3	4	0.00
04/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8145	8	8	8	0.00
04/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	582	1	1	1	1,012.00
04/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1153	1	1	1	350.00
04/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3410	4	3	4	0.00
04/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9261	9	9	9	0.00
04/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3447	4	3	4	0.00
04/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	153	0	0	0	0.00
04/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	2	0	0	0	350.00
04/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	160	0	0	0	0.00
04/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	764	1	1	1	0.00
04/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	6	0	0	0	1,012.00
04/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1260	1	1	1	0.00
04/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	156	0	0	0	0.00
04/07/2023	2030 On 02-November-23			Bond Future	10.64	90.5220	90.3268	90.5220	19,740.00
04/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6746	7	7	7	0.00
04/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3119	3	3	3	500.00
04/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4448	5	4	5	0.00
04/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2340	2	2	2	0.00
04/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	708	1	1	1	500.00
04/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1883	2	2	2	500.00
04/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4018	4	4	4	0.00
04/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2292	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
04/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2316	2	2	2	0.00
04/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	922	1	1	1	800.00
04/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1427	2	1	2	500.00
04/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	425	0	0	0	800.00
04/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4984	5	5	5	0.00
04/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3312	3	3	3	0.00
04/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1610	2	2	2	0.00
04/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1627	2	2	2	0.00
04/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	819	1	1	1	500.00
04/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	312	0	0	0	500.00
04/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1959	2	2	2	0.00
04/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3871	4	4	4	0.00
04/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1593	2	2	2	0.00
04/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2461	2	2	2	0.00
04/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	699	1	1	1	800.00
04/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1156	1	1	1	0.00
04/07/2023	2030 On 01-February-24			Bond Future	10.71	88.5750	88.3753	88.5750	0.00
04/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5426	6	5	6	0.00
04/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6151	6	6	6	0.00
04/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5102	5	5	5	0.00
04/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3869	4	4	4	0.00
04/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	3976	4	4	4	0.00
04/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4003	4	4	4	0.00
04/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1793	2	2	2	500.00
04/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1294	1	1	1	400.00
04/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	751	1	1	1	400.00
04/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1063	1	1	1	500.00
04/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4030	4	4	4	0.00
04/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5397	6	5	6	0.00
04/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1421	2	1	2	200.00
04/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3078	3	3	3	0.00
04/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1112	1	1	1	1,360.00
04/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1200	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	4109	4	4	4	0.00
04/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5477	5	5	5	0.00
04/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4432	4	4	4	0.00
04/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4313	4	4	4	0.00
04/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3664	4	4	4	0.00
04/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	975	1	1	1	500.00
04/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1437	1	1	1	0.00
04/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	967	1	1	1	500.00
04/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	796	1	1	1	400.00
04/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3910	4	4	4	0.00
04/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	3091	3	3	3	0.00
04/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1929	2	2	2	700.00
04/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1449	1	1	1	0.00
04/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1460	1	1	1	0.00
04/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1508	1	2	1	1,360.00
04/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1057	1	1	1	200.00
04/07/2023	2030 On 02-May-24			Bond Future	10.79	90.6031	90.3988	90.6031	0.00
04/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9148	9	9	9	0.00
04/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3525	4	4	4	500.00
04/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5655	6	6	6	0.00
04/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1645	2	2	2	1,000.00
04/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1202	1	1	1	0.00
04/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	6912	7	7	7	0.00
04/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2441	3	2	3	500.00
04/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2850	3	3	3	1,080.00
04/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1178	1	1	1	0.00
04/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1021	1	1	1	1,000.00
04/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1190	1	1	1	0.00
04/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	5062	5	5	5	0.00
04/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5552	5	6	5	0.00
04/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	5091	5	5	5	0.00
04/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2738	3	3	3	0.00
04/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3109	3	3	3	0.00

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04/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	1004	1	1	1	1,080.00
04/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2260	2	2	2	0.00
04/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	5033	5	5	5	0.00
04/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4138	4	4	4	0.00
04/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1332	1	1	1	1,000.00
04/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	555	1	1	1	500.00
04/07/2023	2030 On 01-August-24			Bond Future	10.88	88.6543	88.4456	88.6543	0.00
04/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2125	2	2	2	0.00
04/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2091	2	2	2	0.00
04/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2108	2	2	2	0.00
04/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	4025	4	4	4	0.00
04/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	4046	4	4	4	0.00
04/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	4003	4	4	4	0.00
04/07/2023	2032 On 03-August-23			Bond Future	11.20	87.0463	86.8295	87.0463	119,254.00
04/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1801	2	2	2	0.00
04/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	3933	4	4	4	5,000.00
04/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2957	3	3	3	0.00
04/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2918	3	3	3	0.00
04/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1976	2	2	2	11,000.00
04/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
04/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	2	0	0	0	7,500.00
04/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4100	4	4	4	3,000.00
04/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	2997	3	3	3	0.00
04/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2155	2	2	2	0.00
04/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3520	4	4	4	5,000.00
04/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	216	0	0	0	0.00
04/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	484	0	0	0	7,500.00
04/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	294	0	0	0	0.00
04/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	155	0	0	0	3,000.00
04/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4531	4	5	4	0.00
04/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	8270	8	8	8	0.00
04/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	541	0	1	0	11,000.00

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04/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	308	0	0	0	0.00
04/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	301	0	0	0	0.00
04/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	170	0	0	0	0.00
04/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	604	1	1	1	7,500.00
04/07/2023	2032 On 02-November-23			Bond Future	11.30	84.8003	84.5786	84.8003	75,924.00
04/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3644	4	4	4	0.00
04/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5247	5	5	5	0.00
04/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2106	2	2	2	0.00
04/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1782	2	2	2	500.00
04/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2082	2	2	2	0.00
04/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2229	2	2	2	0.00
04/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4027	4	4	4	0.00
04/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2130	2	2	2	0.00
04/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1064	1	1	1	500.00
04/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	890	1	1	1	500.00
04/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4345	4	4	4	0.00
04/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2780	3	3	3	0.00
04/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2409	2	2	2	0.00
04/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1234	1	1	1	0.00
04/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2317	2	2	2	500.00
04/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3921	4	4	4	0.00
04/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2456	2	2	2	0.00
04/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2432	2	2	2	0.00
04/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	841	1	1	1	500.00
04/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1399	1	1	1	500.00
04/07/2023	2032 On 01-February-24			Bond Future	11.39	86.7295	86.5027	86.7295	0.00
04/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	6679	7	7	7	0.00
04/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4246	4	4	4	0.00
04/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1641	2	2	2	1,200.00
04/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6280	6	6	6	0.00
04/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7050	7	7	7	0.00
04/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	700	1	1	1	1,200.00
04/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4187	4	4	4	0.00

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04/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4216	4	4	4	0.00
04/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1677	2	2	2	200.00
04/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2289	2	2	2	500.00
04/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3957	4	4	4	0.00
04/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1368	1	1	1	500.00
04/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2300	2	2	2	200.00
04/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3690	4	4	4	0.00
04/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2153	2	2	2	0.00
04/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2169	2	2	2	0.00
04/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	7435	7	7	7	0.00
04/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1111	1	1	1	500.00
04/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4628	4	5	4	0.00
04/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2138	2	2	2	0.00
04/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4567	4	5	4	0.00
04/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5186	5	5	5	0.00
04/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1206	1	1	1	1,200.00
04/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1320	1	1	1	200.00
04/07/2023	2032 On 02-May-24			Bond Future	11.48	84.5520	84.3200	84.5520	0.00
04/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	8929	9	9	9	0.00
04/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2390	2	2	2	500.00
04/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2959	3	3	3	1,550.00
04/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1453	2	1	2	0.00
04/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1513	2	2	2	500.00
04/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1439	2	1	2	0.00
04/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7438	8	7	8	0.00
04/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8361	9	8	9	0.00
04/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1954	2	2	2	1,000.00
04/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1468	2	1	2	0.00
04/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1605	2	2	2	1,550.00
04/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1216	1	1	1	1,000.00
04/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6518	6	7	6	0.00
04/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5496	5	5	5	0.00
04/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5794	6	6	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
04/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4841	5	5	5	0.00
04/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1097	1	1	1	500.00
04/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5861	6	6	6	0.00
04/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5693	6	6	6	0.00
04/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5827	6	6	6	0.00
04/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3561	3	4	3	0.00
04/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4195	4	4	4	0.00
04/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	984	1	1	1	1,550.00
04/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1313	1	1	1	1,000.00
04/07/2023	2032 On 01-August-24			Bond Future	11.59	86.4708	86.2337	86.4708	0.00
04/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2481	3	2	3	0.00
04/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2501	3	3	3	0.00
04/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2521	3	3	3	0.00
04/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4480	4	4	4	0.00
04/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4506	4	5	4	0.00
04/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4531	4	5	4	0.00
04/07/2023	2033 On 03-August-23			Bond Future	116.55	116.5442	116.5459	116.5442	7,167.00
04/07/2023	2033 On 02-November-23			Bond Future	117.72	117.7146	117.7161	117.7146	0.00
04/07/2023	2033 On 01-February-24			Bond Future	120.42	120.4197	120.4211	120.4197	0.00
04/07/2023	2033 On 02-May-24			Bond Future	121.74	121.7405	121.7426	121.7405	0.00
04/07/2023	2033 On 01-August-24			Bond Future	124.54	124.5326	124.5350	124.5326	0.00
04/07/2023	2037 On 03-August-23			Bond Future	12.13	76.5990	76.3606	76.5990	133,555.00
04/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
04/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1296	1	1	1	0.00
04/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	15	0	0	0	1,800.00
04/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1241	1	1	1	0.00
04/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1268	1	1	1	0.00
04/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1281	1	1	1	0.00
04/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1307	1	1	1	0.00
04/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6474	6	6	6	0.00
04/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1255	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
04/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10858	11	11	11	0.00
04/07/2023	2037 On 02-November-23			Bond Future	12.24	78.2860	78.0422	78.2860	13,711.00
04/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1077	1	1	1	0.00
04/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2035	2	2	2	750.00
04/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1061	1	1	1	0.00
04/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3469	4	3	4	750.00
04/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8544	9	9	9	0.00
04/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1094	1	1	1	0.00
04/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4846	5	5	5	0.00
04/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4805	5	5	5	0.00
04/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	513	0	1	0	750.00
04/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	2012	2	2	2	0.00
04/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3215	3	3	3	0.00
04/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4765	5	5	5	0.00
04/07/2023	2037 On 01-February-24			Bond Future	12.35	75.8104	75.5610	75.8104	0.00
04/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8749	9	9	9	0.00
04/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3348	3	3	3	0.00
04/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3376	4	3	4	0.00
04/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2766	3	3	3	2,500.00
04/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5242	5	5	5	0.00
04/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3404	4	3	4	0.00
04/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3487	3	3	3	0.00
04/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4115	4	4	4	0.00
04/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2290	2	2	2	2,500.00
04/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1128	1	1	1	2,500.00
04/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3511	3	4	3	0.00
04/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3535	3	4	3	0.00
04/07/2023	2037 On 02-May-24			Bond Future	12.46	77.5460	77.2909	77.5460	0.00
04/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1687	2	2	2	0.00
04/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1702	2	2	2	0.00
04/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1717	2	2	2	0.00
04/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7223	7	7	7	0.00
04/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7180	7	7	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
04/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	7139	7	7	7	0.00
04/07/2023	2037 On 01-August-24			Bond Future	12.58	75.0500	74.7893	75.0500	0.00
04/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3067	3	3	3	0.00
04/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3044	3	3	3	0.00
04/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3022	3	3	3	0.00
04/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5532	5	6	5	0.00
04/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5502	5	6	5	0.00
04/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5472	5	5	5	0.00
04/07/2023	2038 On 03-August-23			Bond Future	125.97	125.9721	125.9746	125.9721	3,059.00
04/07/2023	2038 On 02-November-23			Bond Future	128.78	128.7770	128.7794	128.7770	1,706.00
04/07/2023	2038 On 01-February-24			Bond Future	129.72	129.7175	129.7204	129.7175	0.00
04/07/2023	2038 On 02-May-24			Bond Future	132.72	132.7170	132.7201	132.7170	0.00
04/07/2023	2038 On 01-August-24			Bond Future	133.69	133.6870	133.6920	133.6870	0.00
04/07/2023	2040 On 03-August-23			Bond Future	12.35	77.0925	76.8411	77.0925	126,700.00
04/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	980	1	1	1	0.00
04/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	1005	1	1	1	0.00
04/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	1030	1	1	1	0.00
04/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1704	2	2	2	0.00
04/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1769	2	2	2	0.00
04/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1736	2	2	2	0.00
04/07/2023	2040 On 02-November-23			Bond Future	12.46	78.7903	78.5332	78.7903	6,490.00
04/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1193	1	1	1	128.00
04/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	864	1	1	1	0.00
04/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3228	3	3	3	128.00
04/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7064	7	7	7	0.00
04/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	834	1	1	1	0.00
04/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	849	1	1	1	0.00
04/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5901	6	6	6	0.00
04/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5995	6	6	6	0.00
04/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	893	1	1	1	128.00
04/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2442	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
04/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5011	5	5	5	0.00
04/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5948	6	6	6	0.00
04/07/2023	2040 On 01-February-24			Bond Future	12.57	76.0758	75.8127	76.0758	28.00
04/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3059	3	3	3	0.00
04/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3005	3	3	3	0.00
04/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3032	3	3	3	0.00
04/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4289	4	4	4	0.00
04/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4318	4	4	4	0.00
04/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4260	4	4	4	0.00
04/07/2023	2040 On 02-May-24			Bond Future	12.68	77.8175	77.5485	77.8175	0.00
04/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1827	2	2	2	0.00
04/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1796	2	2	2	0.00
04/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1811	2	2	2	0.00
04/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7911	8	8	8	0.00
04/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8002	8	8	8	0.00
04/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7956	8	8	8	0.00
04/07/2023	2040 On 01-August-24			Bond Future	12.80	75.0771	74.8021	75.0771	0.00
04/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3445	4	3	4	0.00
04/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3470	4	3	4	0.00
04/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3494	4	3	4	0.00
04/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6007	6	6	6	0.00
04/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6038	6	6	6	0.00
04/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6070	6	6	6	0.00
04/07/2023	2044 On 03-August-23			Bond Future	12.40	73.5281	73.2753	73.5281	84,932.00
04/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	179	0	0	0	4,553.00
04/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1659	2	2	2	0.00
04/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	759	1	1	1	0.00
04/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	452	1	0	1	0.00
04/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	738	1	1	1	0.00
04/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	717	1	1	1	0.00
04/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2143	2	2	2	0.00
04/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2105	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
04/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2768	3	3	3	4,754.00
04/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2067	2	2	2	0.00
04/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	1074	1	1	1	9,106.00
04/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	4021	4	4	4	3,076.00
04/07/2023	2044 On 02-November-23			Bond Future	12.50	75.1475	74.8890	75.1475	670.00
04/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	751	1	1	1	0.00
04/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	765	1	1	1	0.00
04/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	779	1	1	1	0.00
04/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6344	6	6	6	0.00
04/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6393	6	6	6	0.00
04/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6443	6	6	6	0.00
04/07/2023	2044 On 01-February-24			Bond Future	12.61	72.4753	72.2108	72.4753	0.00
04/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2720	3	3	3	0.00
04/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2746	3	3	3	0.00
04/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2771	3	3	3	0.00
04/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4553	4	5	4	0.00
04/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4585	4	5	4	0.00
04/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4617	4	5	4	0.00
04/07/2023	2044 On 02-May-24			Bond Future	12.71	74.1346	73.8641	74.1346	0.00
04/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1852	2	2	2	0.00
04/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1868	2	2	2	0.00
04/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1884	2	2	2	0.00
04/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7968	8	8	8	0.00
04/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8014	8	8	8	0.00
04/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	8061	8	8	8	0.00
04/07/2023	2044 On 01-August-24			Bond Future	12.83	71.4357	71.1592	71.4357	0.00
04/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3401	4	3	4	0.00
04/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3354	3	3	3	0.00
04/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3377	4	3	4	0.00
04/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6373	6	6	6	0.00
04/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6406	6	6	6	0.00
04/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6339	6	6	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
04/07/2023	2046 On 03-August-23			Bond Future	111.80	111.7966	111.7985	111.7966	12,882.00
04/07/2023	2046 On 02-November-23			Bond Future	112.20	112.1931	112.1950	112.1931	4,626.00
04/07/2023	2046 On 01-February-24			Bond Future	114.77	114.7715	114.7732	114.7715	0.00
04/07/2023	2046 On 02-May-24			Bond Future	115.28	115.2745	115.2774	115.2745	0.00
04/07/2023	2046 On 01-August-24			Bond Future	117.92	117.9176	117.9208	117.9176	0.00
04/07/2023	2050 On 03-August-23			Bond Future	110.53	110.5300	110.5318	110.5300	10,740.00
04/07/2023	2050 On 02-November-23			Bond Future	112.99	112.9910	112.9927	112.9910	3,364.00
04/07/2023	2050 On 01-February-24			Bond Future	113.34	113.3399	113.3420	113.3399	0.00
04/07/2023	2050 On 02-May-24			Bond Future	115.96	115.9607	115.9631	115.9607	0.00
04/07/2023	2050 On 01-August-24			Bond Future	116.31	116.3092	116.3134	116.3092	0.00
04/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	AL37 On 03-August-23			Index Future	881.27	882.8480	881.2690	882.8480	0.00
04/07/2023	AL37 On 02-November-23			Index Future	900.67	902.2860	900.6710	902.2860	0.00
04/07/2023	AL37 On 01-February-24			Index Future	921.15	922.8060	921.1530	922.8060	0.00
04/07/2023	AL37 On 02-May-24			Index Future	942.25	943.9420	942.2520	943.9420	0.00
04/07/2023	AL37 On 01-August-24			Index Future	963.67	965.4010	963.6740	965.4010	0.00
04/07/2023	AL7T On 03-August-23			Index Future	1005.52	1008.1200	1005.5220	1008.1200	0.00
04/07/2023	AL7T On 02-November-23			Index Future	1027.66	1030.3160	1027.6590	1030.3160	0.00
04/07/2023	AL7T On 01-February-24			Index Future	1051.03	1053.7480	1051.0290	1053.7480	0.00
04/07/2023	AL7T On 02-May-24			Index Future	1075.10	1077.8830	1075.1030	1077.8830	0.00
04/07/2023	AL7T On 01-August-24			Index Future	1099.55	1102.3870	1099.5460	1102.3870	0.00
04/07/2023	ALBI On 03-August-23			Index Future	879.26	881.5150	879.2600	881.5150	106.00
04/07/2023	ALBI On 02-November-23			Index Future	898.62	900.9230	898.6170	900.9230	0.00
04/07/2023	ALBI On 01-February-24			Index Future	919.05	921.4120	919.0530	921.4120	0.00
04/07/2023	ALBI On 02-May-24			Index Future	940.10	942.5160	940.1040	942.5160	0.00
04/07/2023	ALBI On 01-August-24			Index Future	961.48	963.9430	961.4770	963.9430	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
04/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2023	ES33 On 03-August-23			Bond Future	12.63	74.3183	74.1213	74.3183	350.00
04/07/2023	ES33 On 02-November-23			Bond Future	12.77	72.1745	71.9730	72.1745	0.00
04/07/2023	ES33 On 01-February-24			Bond Future	12.91	73.8334	73.6272	73.8334	0.00
04/07/2023	ES33 On 02-May-24			Bond Future	13.06	71.7398	71.5289	71.7398	0.00
04/07/2023	ES33 On 01-August-24			Bond Future	13.21	73.3830	73.1675	73.3830	0.00
04/07/2023	ES42 On 03-August-23			Bond Future	13.06	70.9719	70.7466	70.9719	4,000.00
04/07/2023	ES42 On 02-November-23			Bond Future	13.20	68.2886	68.0582	68.2886	0.00
04/07/2023	ES42 On 01-February-24			Bond Future	13.33	69.8585	69.6226	69.8585	0.00
04/07/2023	ES42 On 02-May-24			Bond Future	13.46	67.2106	66.9694	67.2106	0.00
04/07/2023	ES42 On 01-August-24			Bond Future	13.60	68.7488	68.5022	68.7488	0.00
04/07/2023	GOVI On 03-August-23			GOVI	866.67	868.8960	866.6680	868.8960	832.00
04/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	294380	32	29	32	0.00
04/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	294580	32	29	32	0.00
04/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	294480	32	29	32	0.00
04/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-November-23			GOVI	885.75	888.0260	885.7480	888.0260	0.00
04/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	2	0	2	0.00
04/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	2	0	2	0.00
04/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	2	0	2	0.00
04/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	620	0	0	0	0.00
04/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	720	0	0	0	0.00
04/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	520	0	0	0	0.00
04/07/2023	GOVI On 01-February-24			GOVI	905.89	908.2220	905.8910	908.2220	0.00
04/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	259110	28	26	28	0.00
04/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	259010	28	26	28	0.00
04/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	258910	28	26	28	0.00
04/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24			GOVI	926.64	929.0240	926.6400	929.0240	0.00
04/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	243300	22	24	22	0.00
04/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	243400	22	24	22	0.00
04/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	243500	22	24	22	0.00
04/07/2023	GOVI On 01-August-24			GOVI	947.71	950.1440	947.7080	950.1440	0.00
04/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	43380	7	4	7	0.00
04/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	43280	7	4	7	0.00
04/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	43180	7	4	7	0.00
04/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2023	IGOV On 03-August-23			Index Future	326.35	326.3860	326.3540	326.3860	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	IGOV On 02-November-23			Index Future	333.62	333.6520	333.6190	333.6520	16.00
04/07/2023	IGOV On 01-February-24			Index Future	341.29	341.3190	341.2850	341.3190	0.00
04/07/2023	IGOV On 02-May-24			Index Future	349.18	349.2130	349.1780	349.2130	0.00
04/07/2023	IGOV On 01-August-24			Index Future	357.19	357.2260	357.1910	357.2260	0.00
04/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4850	91.4950	91.4850	0.00
04/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.65	91.3350	91.3500	91.3350	0.00
04/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.68	91.2950	91.3250	91.2950	0.00
04/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.71	91.2750	91.2900	91.2750	0.00
04/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.71	91.2850	91.2900	91.2850	0.00
04/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.74	91.2800	91.2650	91.2800	0.00
04/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.71	91.3450	91.2900	91.3450	0.00
04/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.55	91.4750	91.4500	91.4750	0.00
04/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.44	91.6050	91.5600	91.6050	0.00
04/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.30	91.7250	91.7050	91.7250	0.00
04/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.25	91.7700	91.7500	91.7700	0.00
04/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.34	91.7800	91.6650	91.7800	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
04/07/2023	R035 On 03-August-23			Bond Future	11.82	85.8009	85.5610	85.8009	63,447.00
04/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1066	1	1	1	0.00
04/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1747	2	2	2	0.00
04/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1781	2	2	2	0.00
04/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1814	2	2	2	0.00
04/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	3800	4	4	4	5,000.00
04/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	849	1	1	1	0.00
04/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	868	1	1	1	0.00
04/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	245	0	0	0	0.00
04/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	887	1	1	1	0.00
04/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1441	1	1	1	4,870.00
04/07/2023	R035 On 02-November-23			Bond Future	11.93	83.1800	82.9346	83.1800	110,029.00
04/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1368	1	1	1	0.00
04/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2066	2	2	2	750.00
04/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3526	4	4	4	750.00
04/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	355	0	0	0	400.00
04/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5701	6	6	6	0.00
04/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8629	9	9	9	0.00
04/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	846	1	1	1	400.00
04/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1329	1	1	1	0.00
04/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1348	1	1	1	0.00
04/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4111	4	4	4	0.00
04/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4148	4	4	4	0.00
04/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	473	0	0	0	750.00
04/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	1029	1	1	1	400.00
04/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7726	8	8	8	0.00
04/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1906	2	2	2	0.00
04/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	5297	5	5	5	0.00
04/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	3079	3	3	3	0.00
04/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	4075	4	4	4	0.00
04/07/2023	R035 On 01-February-24			Bond Future	12.04	85.0723	84.8212	85.0723	0.00
04/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3855	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
04/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1345	1	1	1	400.00
04/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3796	4	4	4	0.00
04/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8155	8	8	8	0.00
04/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	740	1	1	1	400.00
04/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3826	4	4	4	0.00
04/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	3040	3	3	3	0.00
04/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8605	8	9	8	0.00
04/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	6319	6	6	6	0.00
04/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	3062	3	3	3	0.00
04/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1216	1	1	1	400.00
04/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	3019	3	3	3	0.00
04/07/2023	R035 On 02-May-24			Bond Future	12.14	82.5055	82.2487	82.5055	0.00
04/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1790	2	2	2	0.00
04/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1774	2	2	2	0.00
04/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1759	2	2	2	0.00
04/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6823	7	7	7	0.00
04/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6782	7	7	7	0.00
04/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6742	7	7	7	0.00
04/07/2023	R035 On 01-August-24			Bond Future	12.25	84.3780	84.1156	84.3780	0.00
04/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3012	3	3	3	0.00
04/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3035	3	3	3	0.00
04/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3058	3	3	3	0.00
04/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5364	5	5	5	0.00
04/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5334	5	5	5	0.00
04/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5305	5	5	5	0.00
04/07/2023	R053 On 03-August-23			Bond Future	12.40	98.3125	97.9833	98.3125	0.00
04/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3085	3	3	3	0.00
04/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3135	3	3	3	0.00
04/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3185	3	3	3	0.00
04/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	908	1	1	1	0.00
04/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	929	1	1	1	0.00
04/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	950	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
04/07/2023	R053 On 02-November-23			Bond Future	12.51	94.6115	94.2750	94.6115	1,349.00
04/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5078	5	5	5	0.00
04/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4990	5	5	5	0.00
04/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5034	5	5	5	0.00
04/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2857	3	3	3	0.00
04/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2883	3	3	3	0.00
04/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2831	3	3	3	0.00
04/07/2023	R053 On 01-February-24			Bond Future	12.62	96.7642	96.4198	96.7642	0.00
04/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6146	6	6	6	0.00
04/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6063	6	6	6	0.00
04/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6104	6	6	6	0.00
04/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3886	4	4	4	0.00
04/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3940	4	4	4	0.00
04/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3913	4	4	4	0.00
04/07/2023	R053 On 02-May-24			Bond Future	12.72	93.1131	92.7609	93.1131	0.00
04/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	6917	7	7	7	0.00
04/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	6958	7	7	7	0.00
04/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	6998	7	7	7	0.00
04/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4868	5	5	5	0.00
04/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4841	5	5	5	0.00
04/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4813	5	5	5	0.00
04/07/2023	R053 On 01-August-24			Bond Future	12.84	95.2251	94.8651	95.2251	0.00
04/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7589	8	8	8	0.00
04/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7510	8	8	8	0.00
04/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7549	8	8	8	0.00
04/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5482	5	5	5	0.00
04/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5509	5	6	5	0.00
04/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5455	5	5	5	0.00
04/07/2023	R186 On 03-August-23			Bond Future	9.23	105.1109	104.9473	105.1109	57,801.00
04/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1579	2	2	2	0.00
04/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1628	2	2	2	0.00
04/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1603	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
04/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	148	0	0	0	0.00
04/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	152	0	0	0	0.00
04/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	144	0	0	0	0.00
04/07/2023	R186 On 02-November-23			Bond Future	9.26	107.4255	107.2582	107.4255	36,572.00
04/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3325	3	3	3	0.00
04/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1276	1	1	1	0.00
04/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1260	1	1	1	0.00
04/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	932	1	1	1	1,715.00
04/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1291	1	1	1	0.00
04/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	915	1	1	1	0.00
04/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	938	1	1	1	0.00
04/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	926	1	1	1	0.00
04/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	238	0	0	0	1,715.00
04/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1234	1	1	1	0.00
04/07/2023	R186 On 01-February-24			Bond Future	9.26	104.5577	104.3864	104.5577	0.00
04/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1728	2	2	2	0.00
04/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1712	2	2	2	0.00
04/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1696	2	2	2	0.00
04/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1080	1	1	1	0.00
04/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1098	1	1	1	0.00
04/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1089	1	1	1	0.00
04/07/2023	R186 On 02-May-24			Bond Future	9.26	106.9517	106.7766	106.9517	0.00
04/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	341	0	0	0	0.00
04/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2168	2	2	2	2,030.00
04/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	337	0	0	0	0.00
04/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3304	3	3	3	0.00
04/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	345	0	0	0	0.00
04/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3295	3	3	3	0.00
04/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1073	1	1	1	0.00
04/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	686	1	1	1	2,030.00
04/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3335	3	3	3	0.00
04/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3315	3	3	3	0.00
04/07/2023	R186 On 01-August-24			Bond Future	9.26	104.0689	103.8900	104.0689	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
04/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	950	1	1	1	0.00
04/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	931	1	1	1	0.00
04/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	941	1	1	1	0.00
04/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2146	2	2	2	0.00
04/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2170	2	2	2	0.00
04/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2159	2	2	2	0.00
04/07/2023	R197 On 03-August-23			Bond Future	335.18	335.1800	335.1760	335.1800	44.00
04/07/2023	R197 On 02-November-23			Bond Future	342.64	342.6431	342.6384	342.6431	0.00
04/07/2023	R202 On 03-August-23			Bond Future	248.61	248.4002	248.6146	248.4002	5,336.00
04/07/2023	R202 On 02-November-23			Bond Future	254.15	253.9310	254.1499	253.9310	0.00
04/07/2023	R202 On 01-February-24			Bond Future	255.02	254.7980	255.0228	254.7980	0.00
04/07/2023	R202 On 02-May-24			Bond Future	260.92	260.6901	260.9201	260.6901	0.00
04/07/2023	R202 On 01-August-24			Bond Future	261.80	261.5596	261.7984	261.5596	0.00
04/07/2023	R209 On 03-August-23			Bond Future	11.87	66.1014	65.8910	66.1014	13,051.00
04/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	12	0	0	0	7,000.00
04/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1316	1	1	1	0.00
04/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	163	0	0	0	7,000.00
04/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
04/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	9	0	0	0	1,800.00
04/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1263	1	1	1	0.00
04/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1289	1	1	1	0.00
04/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1455	2	1	2	0.00
04/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	826	1	1	1	1,750.00
04/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	3166	3	3	3	0.00
04/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	921	1	1	1	0.00
04/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9732	10	10	10	0.00
04/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	961	1	1	1	0.00
04/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	941	1	1	1	0.00
04/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5601	5	6	5	0.00
04/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5864	6	6	6	0.00
04/07/2023	R209 On 02-November-23			Bond Future	11.96	64.4034	64.1882	64.4034	9,344.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1014	1	1	1	0.00
04/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	983	1	1	1	0.00
04/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	999	1	1	1	0.00
04/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3996	4	4	4	0.00
04/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	4031	4	4	4	0.00
04/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3962	4	4	4	0.00
04/07/2023	R209 On 01-February-24			Bond Future	12.05	65.8686	65.6484	65.8686	0.00
04/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3163	3	3	3	0.00
04/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3137	3	3	3	0.00
04/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3188	3	3	3	0.00
04/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2797	3	3	3	0.00
04/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2817	3	3	3	0.00
04/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2838	3	3	3	0.00
04/07/2023	R209 On 02-May-24			Bond Future	12.15	64.2227	63.9975	64.2227	0.00
04/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1514	2	2	2	0.00
04/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1501	2	2	2	0.00
04/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1488	2	1	2	0.00
04/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6146	6	6	6	0.00
04/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6110	6	6	6	0.00
04/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6073	6	6	6	0.00
04/07/2023	R209 On 01-August-24			Bond Future	12.25	65.6801	65.4500	65.6801	0.00
04/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2624	3	3	3	0.00
04/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2604	3	3	3	0.00
04/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2645	3	3	3	0.00
04/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4696	5	5	5	0.00
04/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4723	5	5	5	0.00
04/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4749	5	5	5	0.00
04/07/2023	R210 On 03-August-23			Bond Future	227.01	227.0647	227.0143	227.0647	421.00
04/07/2023	R210 On 02-November-23			Bond Future	228.90	228.9480	228.8965	228.9480	0.00
04/07/2023	R210 On 01-February-24			Bond Future	234.16	234.2095	234.1565	234.2095	0.00
04/07/2023	R210 On 02-May-24			Bond Future	236.31	236.3647	236.3121	236.3647	0.00
04/07/2023	R210 On 01-August-24			Bond Future	241.73	241.7851	241.7319	241.7851	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
04/07/2023	R213 On 03-August-23			Bond Future	10.96	83.2458	83.0496	83.2458	24,410.00
04/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3012	3	3	3	0.00
04/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3048	3	3	3	0.00
04/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3085	3	3	3	0.00
04/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	214	0	0	0	0.00
04/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	209	0	0	0	0.00
04/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	219	0	0	0	0.00
04/07/2023	R213 On 02-November-23			Bond Future	11.05	81.5214	81.3207	81.5214	3,000.00
04/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3001	3	3	3	750.00
04/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7013	7	7	7	0.00
04/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2185	2	2	2	0.00
04/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2162	2	2	2	0.00
04/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2209	2	2	2	0.00
04/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1784	2	2	2	750.00
04/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2270	2	2	2	0.00
04/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1881	2	2	2	0.00
04/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1919	2	2	2	0.00
04/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1900	2	2	2	0.00
04/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	341	0	0	0	750.00
04/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1367	1	1	1	0.00
04/07/2023	R213 On 01-February-24			Bond Future	11.14	83.3759	83.1706	83.3759	0.00
04/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4027	4	4	4	0.00
04/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	3973	4	4	4	0.00
04/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4000	4	4	4	0.00
04/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1681	2	2	2	0.00
04/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1694	2	2	2	0.00
04/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1668	2	2	2	0.00
04/07/2023	R213 On 02-May-24			Bond Future	11.23	81.7242	81.5142	81.7242	0.00
04/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1291	1	1	1	0.00
04/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1304	1	1	1	0.00
04/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1317	1	1	1	0.00
04/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5210	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
04/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5240	5	5	5	0.00
04/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5271	5	5	5	0.00
04/07/2023	R213 On 01-August-24			Bond Future	11.32	83.5796	83.3650	83.5796	0.00
04/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2312	2	2	2	0.00
04/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2275	2	2	2	0.00
04/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2294	2	2	2	0.00
04/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	4107	4	4	4	0.00
04/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4130	4	4	4	0.00
04/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	4085	4	4	4	0.00
04/07/2023	R214 On 03-August-23			Bond Future	12.20	62.1578	61.9444	62.1578	19,370.00
04/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1010	1	1	1	0.00
04/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	963	1	1	1	0.00
04/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	987	1	1	1	0.00
04/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1232	1	1	1	0.00
04/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1257	1	1	1	0.00
04/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1207	1	1	1	0.00
04/07/2023	R214 On 02-November-23			Bond Future	12.30	60.2232	60.0051	60.2232	12.00
04/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	733	1	1	1	0.00
04/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	759	1	1	1	0.00
04/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	746	1	1	1	0.00
04/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4947	5	5	5	0.00
04/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4987	5	5	5	0.00
04/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4907	5	5	5	0.00
04/07/2023	R214 On 01-February-24			Bond Future	12.40	61.5932	61.3700	61.5932	0.00
04/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2415	3	2	3	0.00
04/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2437	3	2	3	0.00
04/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2460	3	2	3	0.00
04/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3601	3	4	3	0.00
04/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3626	4	4	4	0.00
04/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3652	4	4	4	0.00
04/07/2023	R214 On 02-May-24			Bond Future	12.49	59.6970	59.4687	59.6970	0.00
04/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1579	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
04/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1552	2	2	2	0.00
04/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1566	2	2	2	0.00
04/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6601	6	7	6	0.00
04/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6640	6	7	6	0.00
04/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6562	6	7	6	0.00
04/07/2023	R214 On 01-August-24			Bond Future	12.59	61.0519	60.8185	61.0519	0.00
04/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3005	3	3	3	0.00
04/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3026	3	3	3	0.00
04/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3048	3	3	3	0.00
04/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4971	5	5	5	0.00
04/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4998	5	5	5	0.00
04/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5025	5	5	5	0.00
04/07/2023	R248 On 03-August-23			Bond Future	12.34	76.4971	76.2389	76.4971	97,118.00
04/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	719	1	1	1	0.00
04/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	739	1	1	1	0.00
04/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	4855	5	5	5	0.00
04/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1236	1	1	1	1,100.00
04/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	276	0	0	0	1,100.00
04/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	761	1	1	1	0.00
04/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	2135	2	2	2	0.00
04/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3550	3	4	3	0.00
04/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1487	1	1	1	0.00
04/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	177	0	0	0	1,100.00
04/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2174	2	2	2	0.00
04/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2213	2	2	2	0.00
04/07/2023	R248 On 02-November-23			Bond Future	12.45	73.7348	73.4707	73.7348	169,112.00
04/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1269	1	1	1	220.00
04/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	762	1	1	1	0.00
04/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3049	3	3	3	220.00
04/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7054	7	7	7	0.00
04/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	738	1	1	1	0.00
04/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	750	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
04/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6637	6	7	6	0.00
04/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	987	1	1	1	220.00
04/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	5156	5	5	5	0.00
04/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2764	3	3	3	0.00
04/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6744	7	7	7	0.00
04/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6690	6	7	6	0.00
04/07/2023	R248 On 01-February-24			Bond Future	12.55	75.4122	75.1420	75.4122	0.00
04/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2707	3	3	3	0.00
04/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2656	3	3	3	0.00
04/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2681	3	3	3	0.00
04/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5023	5	5	5	0.00
04/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5057	5	5	5	0.00
04/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4990	5	5	5	0.00
04/07/2023	R248 On 02-May-24			Bond Future	12.65	72.6878	72.4115	72.6878	13,000.00
04/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1740	2	2	2	0.00
04/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1710	2	2	2	0.00
04/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1725	2	2	2	0.00
04/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8818	9	9	9	0.00
04/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8919	9	9	9	0.00
04/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8868	9	9	9	0.00
04/07/2023	R248 On 01-August-24			Bond Future	12.76	74.3373	74.0549	74.3373	0.00
04/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3706	4	4	4	0.00
04/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3655	4	4	4	0.00
04/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3680	4	4	4	0.00
04/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6206	6	6	6	0.00
04/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6239	6	6	6	0.00
04/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6173	6	6	6	0.00