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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/10/2023 TO: 05/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	2025 On 02-November-23			Bond Future	172.65	172.6220	172.6519	172.6220	4,757.00
05/10/2023	2025 On 01-February-24			Bond Future	174.72	174.6945	174.7249	174.6945	7,854.00
05/10/2023	2025 On 02-May-24			Bond Future	178.72	178.6881	178.7192	178.6881	0.00
05/10/2023	2025 On 01-August-24			Bond Future	180.96	180.9244	180.9566	180.9244	0.00
05/10/2023	2025 On 07-November-24			Bond Future	185.29	185.2549	185.2886	185.2549	0.00
05/10/2023	2029 On 02-November-23			Bond Future	124.45	124.2677	124.4477	124.2677	1,782.00
05/10/2023	2029 On 01-February-24			Bond Future	127.23	127.0500	127.2340	127.0500	2,664.00
05/10/2023	2029 On 02-May-24			Bond Future	128.78	128.5888	128.7770	128.5888	0.00
05/10/2023	2029 On 01-August-24			Bond Future	131.71	131.5206	131.7133	131.5206	0.00
05/10/2023	2029 On 07-November-24			Bond Future	133.47	133.2682	133.4661	133.2682	0.00
05/10/2023	2030 On 02-November-23			Bond Future	11.02	88.2971	88.7527	88.2971	74,454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	430	0	0	0	0.00
05/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	446	0	0	0	0.00
05/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	414	0	0	0	0.00
05/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1	0	0	0	800.00
05/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2419	2	2	2	0.00
05/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
05/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
05/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	42	0	0	0	500.00
05/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	1965	2	2	2	0.00
05/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	187	0	0	0	500.00
05/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1076	1	1	1	500.00
05/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	4901	4	5	4	0.00
05/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	41	0	0	0	500.00
05/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	687	1	1	1	0.00
05/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1838	2	2	2	0.00
05/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4738	5	5	5	0.00
05/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	341	0	0	0	500.00
05/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2651	3	3	3	0.00
05/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3965	4	4	4	0.00
05/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	244	0	0	0	800.00
05/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	6133	7	6	7	0.00
05/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1323	2	1	2	0.00
05/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1273	2	1	2	0.00
05/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1298	2	1	2	0.00
05/10/2023	2030 On 01-February-24			Bond Future	11.13	86.2466	86.7122	86.2466	21,030.00
05/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	214	0	0	0	400.00
05/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2187	2	2	2	0.00
05/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	361	0	0	0	1,360.00
05/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	438	0	0	0	400.00
05/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4304	4	4	4	0.00
05/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2302	2	2	2	0.00
05/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2279	2	2	2	0.00
05/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2326	2	2	2	0.00
05/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	691	1	1	1	500.00
05/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3603	3	4	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
05/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	341	0	0	0	500.00
05/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	496	0	0	0	200.00
05/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1545	1	2	1	0.00
05/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3295	3	3	3	0.00
05/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3575	3	4	3	0.00
05/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	398	0	0	0	500.00
05/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	816	1	1	1	500.00
05/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4969	5	5	5	0.00
05/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	914	1	1	1	200.00
05/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	2059	2	2	2	700.00
05/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4402	5	4	5	0.00
05/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3652	4	4	4	0.00
05/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	807	1	1	1	500.00
05/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5373	6	5	6	0.00
05/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1396	2	1	2	0.00
05/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1426	2	1	2	0.00
05/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1411	2	1	2	0.00
05/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	613	1	1	1	400.00
05/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6603	7	7	7	0.00
05/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1489	2	1	2	1,360.00
05/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	5225	6	5	6	0.00
05/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4718	5	5	5	0.00
05/10/2023	2030 On 02-May-24			Bond Future	11.24	88.1980	88.6741	88.1980	0.00
05/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	544	0	1	0	0.00
05/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	539	0	1	0	0.00
05/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	550	0	1	0	0.00
05/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5145	5	5	5	0.00
05/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1564	1	2	1	1,080.00
05/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	458	0	0	0	1,000.00
05/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	775	1	1	1	1,000.00
05/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	3953	4	4	4	0.00
05/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2086	2	2	2	500.00
05/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7395	7	7	7	0.00
05/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1276	1	1	1	500.00
05/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2545	3	3	3	0.00

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05/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	527	1	1	1	500.00
05/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3668	4	4	4	0.00
05/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1355	2	1	2	1,000.00
05/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6713	7	7	7	0.00
05/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4992	5	5	5	0.00
05/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	961	1	1	1	1,080.00
05/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3177	3	3	3	0.00
05/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	6106	7	6	7	0.00
05/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	6177	7	6	7	0.00
05/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	6141	7	6	7	0.00
05/10/2023	2030 On 01-August-24			Bond Future	11.36	86.1825	86.6695	86.1825	0.00
05/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1117	1	1	1	0.00
05/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1107	1	1	1	0.00
05/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1126	1	1	1	0.00
05/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4781	5	5	5	0.00
05/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4838	5	5	5	0.00
05/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4809	5	5	5	0.00
05/10/2023	2030 On 07-November-24			Bond Future	11.52	88.2203	88.7192	88.2203	221.00
05/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1555	1	2	1	0.00
05/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1569	1	2	1	0.00
05/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1542	1	2	1	0.00
05/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4326	5	4	5	0.00
05/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4280	5	4	5	0.00
05/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4303	5	4	5	0.00
05/10/2023	2032 On 02-November-23			Bond Future	11.90	81.3455	81.7879	81.3455	165,218.00
05/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	28	0	0	0	0.00
05/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	25	0	0	0	0.00
05/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	31	0	0	0	0.00
05/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
05/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
05/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	329	0	0	0	0.00
05/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
05/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
05/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	656	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
05/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	44	0	0	0	0.00
05/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
05/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	202	0	0	0	0.00
05/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
05/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	6	0	0	0	500.00
05/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2041	2	2	2	0.00
05/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	940	1	1	1	0.00
05/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	426	1	0	1	500.00
05/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3794	4	4	4	0.00
05/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	6245	7	6	7	0.00
05/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	2043	2	2	2	500.00
05/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2923	3	3	3	500.00
05/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5647	6	6	6	0.00
05/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1201	1	1	1	500.00
05/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	4226	5	4	5	500.00
05/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	6296	7	6	7	0.00
05/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1704	2	2	2	15,500.00
05/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7458	8	7	8	0.00
05/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4957	5	5	5	0.00
05/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	3100	4	3	4	0.00
05/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	3190	4	3	4	0.00
05/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	3145	4	3	4	0.00
05/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	938	1	1	1	0.00
05/10/2023	2032 On 01-February-24			Bond Future	12.03	83.1468	83.5990	83.1468	10,278.00
05/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	364	0	0	0	1,200.00
05/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3787	3	4	3	0.00
05/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	99	0	0	0	1,200.00
05/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1757	2	2	2	0.00
05/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1778	2	2	2	0.00
05/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1736	2	2	2	0.00
05/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	611	1	1	1	500.00
05/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4125	4	4	4	0.00
05/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	276	0	0	0	500.00
05/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	375	0	0	0	200.00
05/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1573	1	2	1	0.00

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05/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3431	3	3	3	0.00
05/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1374	2	1	2	200.00
05/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	6169	7	6	7	0.00
05/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2820	3	3	3	200.00
05/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4917	5	5	5	0.00
05/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	1090	1	1	1	500.00
05/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6999	7	7	7	0.00
05/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2621	3	3	3	0.00
05/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2573	3	3	3	0.00
05/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2597	3	3	3	0.00
05/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	6254	7	6	7	0.00
05/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9738	10	10	10	0.00
05/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1218	1	1	1	1,200.00
05/10/2023	2032 On 02-May-24			Bond Future	12.16	80.8651	81.3276	80.8651	0.00
05/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	565	0	1	0	0.00
05/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	571	1	1	1	0.00
05/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	558	0	1	0	0.00
05/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	591	1	1	1	500.00
05/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1005	1	1	1	500.00
05/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5622	5	6	5	0.00
05/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6146	6	6	6	0.00
05/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	454	0	0	0	1,000.00
05/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	792	1	1	1	1,000.00
05/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	4786	4	5	4	0.00
05/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	631	1	1	1	1,550.00
05/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1314	1	1	1	1,550.00
05/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7515	8	8	8	0.00
05/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1653	2	2	2	1,000.00
05/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6672	7	7	7	0.00
05/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8748	9	9	9	0.00
05/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1193	1	1	1	1,550.00
05/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4909	5	5	5	0.00
05/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1350	1	1	1	500.00
05/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5802	6	6	6	0.00
05/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7763	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7973	8	8	8	0.00
05/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7889	8	8	8	0.00
05/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7931	8	8	8	0.00
05/10/2023	2032 On 01-August-24			Bond Future	12.30	82.6896	83.1627	82.6896	0.00
05/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1171	1	1	1	0.00
05/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1182	1	1	1	0.00
05/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1161	1	1	1	0.00
05/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6282	7	6	7	0.00
05/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	6212	7	6	7	0.00
05/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6247	7	6	7	0.00
05/10/2023	2032 On 07-November-24			Bond Future	12.47	80.4781	80.9627	80.4781	243.00
05/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5595	5	6	5	0.00
05/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1775	2	2	2	1,615.00
05/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1545	1	2	1	0.00
05/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1533	1	2	1	0.00
05/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1557	1	2	1	0.00
05/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5711	6	6	6	0.00
05/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5774	6	6	6	0.00
05/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5742	6	6	6	0.00
05/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	2058	2	2	2	1,615.00
05/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5276	6	5	6	0.00
05/10/2023	2033 On 02-November-23			Bond Future	116.61	116.5902	116.6124	116.5902	1,771.00
05/10/2023	2033 On 01-February-24			Bond Future	119.22	119.2006	119.2233	119.2006	6,284.00
05/10/2023	2033 On 02-May-24			Bond Future	120.49	120.4648	120.4880	120.4648	0.00
05/10/2023	2033 On 01-August-24			Bond Future	123.24	123.2114	123.2353	123.2114	0.00
05/10/2023	2033 On 07-November-24			Bond Future	124.69	124.6619	124.6869	124.6619	0.00
05/10/2023	2037 On 02-November-23			Bond Future	12.84	74.4959	74.9798	74.4959	67,590.00
05/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	5	0	0	0	0.00
05/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	6	0	0	0	0.00
05/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	5	0	0	0	0.00
05/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5042	5	5	5	0.00
05/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	476	0	0	0	731.00
05/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	63	0	0	0	731.00
05/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4305	5	4	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
05/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	73	0	0	0	731.00
05/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2082	2	2	2	0.00
05/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6852	7	7	7	0.00
05/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6740	7	7	7	0.00
05/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6796	7	7	7	0.00
05/10/2023	2037 On 01-February-24			Bond Future	12.98	71.8894	72.3840	71.8894	82,958.00
05/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1058	1	1	1	0.00
05/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1042	1	1	1	0.00
05/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1074	1	1	1	0.00
05/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5440	5	5	5	0.00
05/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2337	2	2	2	0.00
05/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	731	1	1	1	2,500.00
05/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2562	3	3	3	2,500.00
05/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5257	6	5	6	0.00
05/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	995	1	1	1	2,500.00
05/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4334	5	4	5	0.00
05/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4407	5	4	5	0.00
05/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4370	5	4	5	0.00
05/10/2023	2037 On 02-May-24			Bond Future	13.12	73.5159	74.0217	73.5159	0.00
05/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	533	0	1	0	0.00
05/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	526	0	1	0	0.00
05/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	540	0	1	0	0.00
05/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9231	10	9	10	0.00
05/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9331	10	9	10	0.00
05/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9281	10	9	10	0.00
05/10/2023	2037 On 01-August-24			Bond Future	13.27	70.9185	71.4358	70.9185	0.00
05/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3440	3	3	3	0.00
05/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5186	5	5	5	0.00
05/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1462	1	1	1	0.00
05/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1450	1	1	1	0.00
05/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1475	1	1	1	1,383.00
05/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7233	8	7	8	0.00
05/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7313	8	7	8	0.00
05/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7273	8	7	8	0.00
05/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2649	3	3	3	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3894	4	4	4	1,383.00
05/10/2023	2037 On 07-November-24			Bond Future	13.44	72.5938	73.1237	72.5938	469.00
05/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2251	2	2	2	0.00
05/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2268	2	2	2	0.00
05/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2233	2	2	2	0.00
05/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6403	7	6	7	0.00
05/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6338	7	6	7	0.00
05/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6370	7	6	7	0.00
05/10/2023	2038 On 02-November-23			Bond Future	126.33	126.0153	126.3289	126.0153	2,726.00
05/10/2023	2038 On 01-February-24			Bond Future	127.14	126.8201	127.1408	126.8201	1,961.00
05/10/2023	2038 On 02-May-24			Bond Future	130.05	129.7193	130.0473	129.7193	0.00
05/10/2023	2038 On 01-August-24			Bond Future	130.94	130.6093	130.9450	130.6093	0.00
05/10/2023	2038 On 07-November-24			Bond Future	134.08	133.7341	134.0785	133.7341	0.00
05/10/2023	2040 On 02-November-23			Bond Future	13.05	74.7649	75.3503	74.7649	36,437.00
05/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4376	4	4	4	0.00
05/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1326	1	1	1	0.00
05/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	2	0	0	0	0.00
05/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1	0	0	0	0.00
05/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	2	0	0	0	0.00
05/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	34	0	0	0	225.00
05/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	979	1	1	1	0.00
05/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	1	0	0	0	875.00
05/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	6	0	0	0	128.00
05/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	320	0	0	0	128.00
05/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3271	3	3	3	0.00
05/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	283	0	0	0	128.00
05/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2717	3	3	3	0.00
05/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	7007	8	7	8	0.00
05/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5258	6	5	6	0.00
05/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8842	9	9	9	0.00
05/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1386	2	1	2	875.00
05/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8222	9	8	9	0.00
05/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8345	9	8	9	0.00
05/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8284	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	1055	1	1	1	1,100.00
05/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	138	0	0	0	1,100.00
05/10/2023	2040 On 01-February-24			Bond Future	13.19	71.9139	72.5123	71.9139	97,612.00
05/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	811	1	1	1	0.00
05/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	825	1	1	1	0.00
05/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	798	1	1	1	0.00
05/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5412	6	5	6	0.00
05/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5327	6	5	6	0.00
05/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5369	6	5	6	0.00
05/10/2023	2040 On 02-May-24			Bond Future	13.33	73.5411	74.1530	73.5411	0.00
05/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	521	0	1	0	0.00
05/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	528	0	1	0	0.00
05/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	514	0	1	0	0.00
05/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	10116	11	10	11	0.00
05/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	10008	11	10	11	0.00
05/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	10062	11	10	11	0.00
05/10/2023	2040 On 01-August-24			Bond Future	13.48	70.6937	71.3196	70.6937	0.00
05/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1568	1	2	1	0.00
05/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1582	1	2	1	0.00
05/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1555	1	2	1	0.00
05/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7662	8	8	8	0.00
05/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7577	8	8	8	0.00
05/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7620	8	8	8	0.00
05/10/2023	2040 On 07-November-24			Bond Future	13.65	72.3633	73.0043	72.3633	953.00
05/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2524	2	3	2	0.00
05/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2504	2	3	2	0.00
05/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2543	2	3	2	0.00
05/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6536	7	7	7	0.00
05/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6604	7	7	7	0.00
05/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6570	7	7	7	0.00
05/10/2023	2044 On 02-November-23			Bond Future	13.13	70.9692	71.4973	70.9692	51,691.00
05/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
05/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
05/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	1	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
05/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	407	0	0	0	0.00
05/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	858	1	1	1	0.00
05/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	12	0	0	0	5,860.00
05/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1546	2	2	2	6,375.00
05/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6317	7	6	7	0.00
05/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2431	3	2	3	5,860.00
05/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	9085	10	9	10	0.00
05/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8958	9	9	9	0.00
05/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	9021	10	9	10	0.00
05/10/2023	2044 On 01-February-24			Bond Future	13.27	68.1594	68.6992	68.1594	51,026.00
05/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2455	2	2	2	0.00
05/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	632	1	1	1	0.00
05/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	622	1	1	1	0.00
05/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	642	1	1	1	0.00
05/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5936	6	6	6	0.00
05/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	6031	6	6	6	0.00
05/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5983	6	6	6	0.00
05/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2549	3	3	3	5,000.00
05/10/2023	2044 On 02-May-24			Bond Future	13.41	69.7015	70.2535	69.7015	0.00
05/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	492	0	0	0	0.00
05/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	486	0	0	0	0.00
05/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	499	0	0	0	0.00
05/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10194	11	10	11	0.00
05/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10305	11	10	11	0.00
05/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10249	11	10	11	0.00
05/10/2023	2044 On 01-August-24			Bond Future	13.55	66.8928	67.4574	66.8928	0.00
05/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1416	1	1	1	0.00
05/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1404	1	1	1	0.00
05/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1429	1	1	1	0.00
05/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	8069	8	8	8	0.00
05/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8158	9	8	9	0.00
05/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8113	9	8	9	0.00
05/10/2023	2044 On 07-November-24			Bond Future	13.72	68.4723	69.0506	68.4723	0.00
05/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2538	2	3	2	0.00
05/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2500	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
05/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2519	2	3	2	0.00
05/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6595	7	7	7	0.00
05/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6629	7	7	7	0.00
05/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6561	7	7	7	0.00
05/10/2023	2046 On 02-November-23			Bond Future	107.51	107.9012	107.5086	107.9012	11,062.00
05/10/2023	2046 On 01-February-24			Bond Future	109.92	110.3171	109.9157	110.3171	5,077.00
05/10/2023	2046 On 02-May-24			Bond Future	110.28	110.6932	110.2824	110.6932	0.00
05/10/2023	2046 On 01-August-24			Bond Future	112.80	113.2167	112.7967	113.2167	0.00
05/10/2023	2046 On 07-November-24			Bond Future	113.30	113.7246	113.2951	113.7246	0.00
05/10/2023	2050 On 02-November-23			Bond Future	109.78	109.8495	109.7781	109.8495	10,362.00
05/10/2023	2050 On 01-February-24			Bond Future	109.99	110.0617	109.9886	110.0617	3,717.00
05/10/2023	2050 On 02-May-24			Bond Future	112.50	112.5778	112.5031	112.5778	0.00
05/10/2023	2050 On 01-August-24			Bond Future	112.76	112.8402	112.7640	112.8402	0.00
05/10/2023	2050 On 07-November-24			Bond Future	115.46	115.5397	115.4621	115.5397	0.00
05/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	AL37 On 02-November-23			Index Future	889.27	885.5540	889.2690	885.5540	0.00
05/10/2023	AL37 On 01-February-24			Index Future	908.96	905.1650	908.9610	905.1650	0.00
05/10/2023	AL37 On 02-May-24			Index Future	929.53	925.6450	929.5260	925.6450	0.00
05/10/2023	AL37 On 01-August-24			Index Future	950.52	946.5440	950.5150	946.5440	0.00
05/10/2023	AL37 On 07-November-24			Index Future	973.07	968.9980	973.0660	968.9980	0.00
05/10/2023	AL7T On 02-November-23			Index Future	993.55	987.6190	993.5470	987.6190	0.00
05/10/2023	AL7T On 01-February-24			Index Future	1015.55	1009.4890	1015.5480	1009.4890	0.00
05/10/2023	AL7T On 02-May-24			Index Future	1038.53	1032.3290	1038.5250	1032.3290	0.00
05/10/2023	AL7T On 01-August-24			Index Future	1061.98	1055.6380	1061.9750	1055.6380	0.00
05/10/2023	AL7T On 07-November-24			Index Future	1087.17	1080.6790	1087.1710	1080.6790	0.00
05/10/2023	ALBI On 02-November-23			Index Future	871.28	866.1230	871.2800	866.1230	107.00
05/10/2023	ALBI On 01-February-24			Index Future	890.57	885.3030	890.5740	885.3030	0.00
05/10/2023	ALBI On 02-May-24			Index Future	910.72	905.3330	910.7230	905.3330	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
05/10/2023	ALBI On 01-August-24			Index Future	931.29	925.7740	931.2880	925.7740	0.00
05/10/2023	ALBI On 07-November-24			Index Future	953.38	947.7350	953.3830	947.7350	0.00
05/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	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
05/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	ES33 On 02-November-23			Bond Future	13.34	69.1087	69.5373	69.1087	0.00
05/10/2023	ES33 On 01-February-24			Bond Future	13.52	70.6560	71.0942	70.6560	0.00
05/10/2023	ES33 On 02-May-24			Bond Future	13.69	68.4713	68.9196	68.4713	0.00
05/10/2023	ES33 On 01-August-24			Bond Future	13.88	70.0315	70.4901	70.0315	0.00
05/10/2023	ES33 On 07-November-24			Bond Future	14.11	67.9006	68.3704	67.9006	0.00
05/10/2023	ES42 On 02-November-23			Bond Future	13.81	64.6529	65.1295	64.6529	0.00
05/10/2023	ES42 On 01-February-24			Bond Future	13.97	66.1005	66.5877	66.1005	0.00
05/10/2023	ES42 On 02-May-24			Bond Future	14.13	63.3488	63.8471	63.3488	0.00
05/10/2023	ES42 On 01-August-24			Bond Future	14.30	64.7915	65.3014	64.7915	0.00
05/10/2023	ES42 On 07-November-24			Bond Future	14.51	62.0700	62.5924	62.0700	0.00
05/10/2023	GOVI On 02-November-23			GOVI	858.63	853.5300	858.6330	853.5300	817.00
05/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	271670	32	27	32	0.00
05/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	271770	32	27	32	0.00
05/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	271870	32	27	32	0.00
05/10/2023	GOVI On 01-February-24			GOVI	877.65	872.4310	877.6460	872.4310	0.00
05/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	23540	8	2	8	0.00
05/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	23440	8	2	8	0.00
05/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	23340	8	2	8	0.00
05/10/2023	GOVI On 02-May-24			GOVI	897.50	892.1700	897.5030	892.1700	0.00
05/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	534870	59	53	59	0.00
05/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	534770	59	53	59	0.00
05/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	534670	59	53	59	0.00
05/10/2023	GOVI On 01-August-24			GOVI	917.77	912.3140	917.7690	912.3140	0.00
05/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	256210	31	26	31	0.00
05/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	256110	31	26	31	0.00
05/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	256010	31	26	31	0.00
05/10/2023	GOVI On 07-November-24			GOVI	939.54	933.9550	939.5430	933.9550	0.00
05/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
05/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	92570	15	9	15	0.00
05/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	92470	15	9	15	0.00
05/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	92370	15	9	15	0.00
05/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2023	IGOV On 02-November-23			Index Future	327.83	327.8500	327.8340	327.8500	475.00
05/10/2023	IGOV On 01-February-24			Index Future	335.17	335.1900	335.1740	335.1900	0.00
05/10/2023	IGOV On 02-May-24			Index Future	342.84	342.8530	342.8360	342.8530	0.00
05/10/2023	IGOV On 01-August-24			Index Future	350.66	350.6710	350.6550	350.6710	0.00
05/10/2023	IGOV On 07-November-24			Index Future	359.06	359.0710	359.0550	359.0710	0.00
05/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

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05/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.36	91.6410	91.6400	91.6410	0.00
05/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.39	91.6010	91.6100	91.6010	0.00
05/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.57	91.3910	91.4300	91.3910	0.00
05/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.57	91.3610	91.4300	91.3610	0.00
05/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.64	91.3110	91.3600	91.3110	0.00
05/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.64	91.3010	91.3600	91.3010	0.00
05/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.59	91.3610	91.4100	91.3610	0.00
05/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.50	91.4510	91.5000	91.4510	0.00
05/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.43	91.5210	91.5700	91.5210	0.00
05/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.35	91.5810	91.6500	91.5810	0.00
05/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.31	91.6210	91.6900	91.6210	0.00
05/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.40	91.5710	91.6000	91.5710	0.00
05/10/2023	R035 On 02-November-23			Bond Future	12.53	79.2851	79.8233	79.2851	172,495.00
05/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	56	0	0	0	6,500.00
05/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	13	0	0	0	0.00
05/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	12	0	0	0	0.00
05/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	14	0	0	0	0.00
05/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	2	0	0	0	400.00
05/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2096	2	2	2	0.00
05/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
05/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	501	0	1	0	731.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5111	5	5	5	0.00
05/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	67	0	0	0	731.00
05/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	66	0	0	0	731.00
05/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1992	2	2	2	0.00
05/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	4192	5	4	5	0.00
05/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7564	8	8	8	0.00
05/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	534	1	1	1	400.00
05/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10483	11	10	11	0.00
05/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5833	6	6	6	0.00
05/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5942	6	6	6	0.00
05/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5887	6	6	6	0.00
05/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4396	5	4	5	0.00
05/10/2023	R035 On 01-February-24			Bond Future	12.68	81.0409	81.5910	81.0409	10,750.00
05/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	72	0	0	0	400.00
05/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	214	0	0	0	400.00
05/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4854	4	5	4	0.00
05/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1322	1	1	1	0.00
05/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1340	1	1	1	0.00
05/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1303	1	1	1	0.00
05/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3800	4	4	4	0.00
05/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3734	4	4	4	0.00
05/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3767	4	4	4	0.00
05/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1145	1	1	1	400.00
05/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8419	9	8	9	0.00
05/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	11167	12	11	12	0.00
05/10/2023	R035 On 02-May-24			Bond Future	12.81	78.3608	78.9234	78.3608	0.00
05/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	577	0	1	0	0.00
05/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	562	0	1	0	0.00
05/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	570	0	1	0	0.00
05/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8903	9	9	9	0.00
05/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8951	9	9	9	0.00
05/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8855	9	9	9	0.00
05/10/2023	R035 On 01-August-24			Bond Future	12.95	80.1289	80.7043	80.1289	0.00
05/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1389	1	1	1	0.00
05/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1401	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
05/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1376	1	1	1	0.00
05/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	7139	8	7	8	0.00
05/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	7059	7	7	7	0.00
05/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	7099	8	7	8	0.00
05/10/2023	R035 On 07-November-24			Bond Future	13.13	77.5072	78.0966	77.5072	0.00
05/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1884	2	2	2	0.00
05/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1870	2	2	2	0.00
05/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	1898	2	2	2	0.00
05/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6405	7	6	7	0.00
05/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6477	7	6	7	0.00
05/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6441	7	6	7	0.00
05/10/2023	R053 On 02-November-23			Bond Future	12.98	90.2372	90.9643	90.2372	5,189.00
05/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1102	1	1	1	0.00
05/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1073	1	1	1	0.00
05/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1045	1	1	1	0.00
05/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2248	3	2	3	0.00
05/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2207	3	2	3	0.00
05/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2166	3	2	3	0.00
05/10/2023	R053 On 01-February-24			Bond Future	13.11	92.2355	92.9786	92.2355	0.00
05/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2776	2	3	2	0.00
05/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2711	2	3	2	0.00
05/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2743	2	3	2	0.00
05/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3993	4	4	4	0.00
05/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4029	4	4	4	0.00
05/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3957	4	4	4	0.00
05/10/2023	R053 On 02-May-24			Bond Future	13.24	88.4564	89.2164	88.4564	0.00
05/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3739	3	4	3	0.00
05/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3706	3	4	3	0.00
05/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3772	3	4	3	0.00
05/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5132	6	5	6	0.00
05/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5201	6	5	6	0.00
05/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5166	6	5	6	0.00
05/10/2023	R053 On 01-August-24			Bond Future	13.38	90.4518	91.2290	90.4518	0.00
05/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4395	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
05/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4427	4	4	4	0.00
05/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4363	4	4	4	0.00
05/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5998	6	6	6	0.00
05/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5929	6	6	6	0.00
05/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5964	6	6	6	0.00
05/10/2023	R053 On 07-November-24			Bond Future	13.54	86.7172	87.5133	86.7172	0.00
05/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3493	3	3	3	0.00
05/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3519	3	4	3	0.00
05/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3467	3	3	3	0.00
05/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8456	9	8	9	0.00
05/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8368	9	8	9	0.00
05/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8412	9	8	9	0.00
05/10/2023	R186 On 02-November-23			Bond Future	9.60	105.9787	106.3395	105.9787	121,965.00
05/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	198	0	0	0	0.00
05/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	208	0	0	0	0.00
05/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	189	0	0	0	0.00
05/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	45	0	0	0	1,715.00
05/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2208	2	2	2	0.00
05/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	40	0	0	0	1,715.00
05/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1266	2	1	2	0.00
05/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	785	1	1	1	0.00
05/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	750	1	1	1	0.00
05/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	767	1	1	1	0.00
05/10/2023	R186 On 01-February-24			Bond Future	9.66	103.0156	103.3843	103.0156	25,097.00
05/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	712	1	1	1	0.00
05/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	700	1	1	1	0.00
05/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	723	1	1	1	0.00
05/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	1077	1	1	1	0.00
05/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	1104	1	1	1	0.00
05/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	1090	1	1	1	0.00
05/10/2023	R186 On 02-May-24			Bond Future	9.71	105.3464	105.7234	105.3464	0.00
05/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	76	0	0	0	0.00
05/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	75	0	0	0	0.00
05/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	78	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
05/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2197	2	2	2	0.00
05/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1163	1	1	1	2,030.00
05/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	633	1	1	1	2,030.00
05/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1121	1	1	1	0.00
05/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	4081	4	4	4	0.00
05/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	4127	4	4	4	0.00
05/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	4104	4	4	4	0.00
05/10/2023	R186 On 01-August-24			Bond Future	9.78	102.4133	102.7990	102.4133	0.00
05/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	310	0	0	0	0.00
05/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	306	0	0	0	0.00
05/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	315	0	0	0	0.00
05/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2602	3	3	3	0.00
05/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2637	3	3	3	0.00
05/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2619	3	3	3	0.00
05/10/2023	R186 On 07-November-24			Bond Future	9.90	104.8358	105.2311	104.8358	4,833.00
05/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	590	0	1	0	0.00
05/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	583	0	1	0	0.00
05/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	597	0	1	0	0.00
05/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	2012	2	2	2	0.00
05/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	2036	2	2	2	0.00
05/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	2024	2	2	2	0.00
05/10/2023	R197 On 02-November-23			Bond Future	342.16	342.1197	342.1618	342.1197	0.00
05/10/2023	R202 On 02-November-23			Bond Future	253.25	253.2030	253.2506	253.2030	4,558.00
05/10/2023	R202 On 01-February-24			Bond Future	253.95	253.9003	253.9488	253.9003	948.00
05/10/2023	R202 On 02-May-24			Bond Future	259.75	259.7046	259.7542	259.7046	0.00
05/10/2023	R202 On 01-August-24			Bond Future	260.58	260.5306	260.5820	260.5306	0.00
05/10/2023	R202 On 07-November-24			Bond Future	266.82	266.7647	266.8182	266.7647	0.00
05/10/2023	R209 On 02-November-23			Bond Future	12.60	60.8814	61.3267	60.8814	25,378.00
05/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	5	0	0	0	0.00
05/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	4	0	0	0	0.00
05/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	5	0	0	0	0.00
05/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5814	6	6	6	0.00
05/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5913	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
05/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5864	6	6	6	0.00
05/10/2023	R209 On 01-February-24			Bond Future	12.72	62.2296	62.6847	62.2296	3,734.00
05/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	997	1	1	1	0.00
05/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1011	1	1	1	0.00
05/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	982	1	1	1	0.00
05/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3646	4	4	4	0.00
05/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3584	4	4	4	0.00
05/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3615	4	4	4	0.00
05/10/2023	R209 On 02-May-24			Bond Future	12.84	60.4838	60.9492	60.4838	0.00
05/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	458	0	0	0	0.00
05/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	464	0	0	0	0.00
05/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	452	0	0	0	0.00
05/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8159	9	8	9	0.00
05/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	8071	8	8	8	0.00
05/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	8115	9	8	9	0.00
05/10/2023	R209 On 01-August-24			Bond Future	12.97	61.8484	62.3245	61.8484	0.00
05/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1215	1	1	1	0.00
05/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1226	1	1	1	0.00
05/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1204	1	1	1	0.00
05/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6474	7	6	7	0.00
05/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6403	7	6	7	0.00
05/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6439	7	6	7	0.00
05/10/2023	R209 On 07-November-24			Bond Future	13.13	60.1542	60.6418	60.1542	101.00
05/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1804	2	2	2	0.00
05/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1818	2	2	2	0.00
05/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1791	2	2	2	0.00
05/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5726	6	6	6	0.00
05/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5663	6	6	6	0.00
05/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5695	6	6	6	0.00
05/10/2023	R210 On 02-November-23			Bond Future	226.34	226.2994	226.3386	226.2994	246.00
05/10/2023	R210 On 01-February-24			Bond Future	231.41	231.3664	231.4063	231.3664	501.00
05/10/2023	R210 On 02-May-24			Bond Future	233.44	233.4025	233.4434	233.4025	0.00
05/10/2023	R210 On 01-August-24			Bond Future	238.77	238.7236	238.7659	238.7236	0.00
05/10/2023	R210 On 07-November-24			Bond Future	241.14	241.1008	241.1450	241.1008	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
05/10/2023	R213 On 02-November-23			Bond Future	11.57	78.6844	79.1291	78.6844	27,704.00
05/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	168	0	0	0	0.00
05/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	177	0	0	0	0.00
05/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	159	0	0	0	0.00
05/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4550	4	5	4	0.00
05/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	54	0	0	0	731.00
05/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	616	0	1	0	731.00
05/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2732	3	3	3	0.00
05/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	70	0	0	0	731.00
05/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	1174	1	1	1	0.00
05/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	2108	2	2	2	0.00
05/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	2041	2	2	2	0.00
05/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	2074	2	2	2	0.00
05/10/2023	R213 On 01-February-24			Bond Future	11.70	80.4269	80.8814	80.4269	0.00
05/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	1943	2	2	2	0.00
05/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	1922	2	2	2	0.00
05/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	1964	2	2	2	0.00
05/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1894	2	2	2	0.00
05/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1932	2	2	2	0.00
05/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1913	2	2	2	0.00
05/10/2023	R213 On 02-May-24			Bond Future	11.82	78.6866	79.1513	78.6866	0.00
05/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	532	0	1	0	0.00
05/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	526	0	1	0	0.00
05/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	538	0	1	0	0.00
05/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6794	7	7	7	0.00
05/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6869	7	7	7	0.00
05/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6831	7	7	7	0.00
05/10/2023	R213 On 01-August-24			Bond Future	11.95	80.4623	80.9377	80.4623	0.00
05/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1136	1	1	1	0.00
05/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1126	1	1	1	0.00
05/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1146	1	1	1	0.00
05/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5346	6	5	6	0.00
05/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5408	6	5	6	0.00
05/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5377	6	5	6	0.00
05/10/2023	R213 On 07-November-24			Bond Future	12.12	78.8040	79.2910	78.8040	0.00

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05/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1529	1	2	1	0.00
05/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1517	1	2	1	0.00
05/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1540	1	2	1	0.00
05/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4899	5	5	5	0.00
05/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4954	5	5	5	0.00
05/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4926	5	5	5	0.00
05/10/2023	R214 On 02-November-23			Bond Future	12.94	56.6411	57.0859	56.6411	21,019.00
05/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1	0	0	0	0.00
05/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1	0	0	0	0.00
05/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
05/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	7068	8	7	8	0.00
05/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7174	8	7	8	0.00
05/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	7121	8	7	8	0.00
05/10/2023	R214 On 01-February-24			Bond Future	13.08	57.8954	58.3500	57.8954	303.00
05/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	577	0	1	0	0.00
05/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	586	0	1	0	0.00
05/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	567	0	1	0	0.00
05/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4824	5	5	5	0.00
05/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4746	5	5	5	0.00
05/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4785	5	5	5	0.00
05/10/2023	R214 On 02-May-24			Bond Future	13.20	55.8996	56.3644	55.8996	0.00
05/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	418	0	0	0	0.00
05/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	424	0	0	0	0.00
05/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	413	0	0	0	0.00
05/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8605	9	9	9	0.00
05/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8511	9	9	9	0.00
05/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8558	9	9	9	0.00
05/10/2023	R214 On 01-August-24			Bond Future	13.32	57.1609	57.6364	57.1609	0.00
05/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1290	1	1	1	0.00
05/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1301	1	1	1	0.00
05/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1278	1	1	1	0.00
05/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6480	7	6	7	0.00
05/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6407	7	6	7	0.00
05/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6443	7	6	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
05/10/2023	R214 On 07-November-24			Bond Future	13.48	55.2046	55.6916	55.2046	0.00
05/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2007	2	2	2	0.00
05/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2023	2	2	2	0.00
05/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	1992	2	2	2	0.00
05/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5782	6	6	6	0.00
05/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5723	6	6	6	0.00
05/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5753	6	6	6	0.00
05/10/2023	R248 On 02-November-23			Bond Future	13.04	69.6926	70.2557	69.6926	73,110.00
05/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	1	0	0	0	0.00
05/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	1	0	0	0	0.00
05/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
05/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	232	0	0	0	207.00
05/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3165	3	3	3	0.00
05/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	7	0	0	0	207.00
05/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3163	4	3	4	0.00
05/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	7110	8	7	8	0.00
05/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	313	0	0	0	207.00
05/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9221	10	9	10	0.00
05/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	9090	10	9	10	0.00
05/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9156	10	9	10	0.00
05/10/2023	R248 On 01-February-24			Bond Future	13.17	71.2359	71.8115	71.2359	167,550.00
05/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2401	2	2	2	0.00
05/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4897	5	5	5	0.00
05/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	607	1	1	1	0.00
05/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	617	1	1	1	0.00
05/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	597	1	1	1	0.00
05/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	781	1	1	1	100.00
05/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	174	0	0	0	1,000.00
05/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3171	3	3	3	0.00
05/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2167	2	2	2	1,000.00
05/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5570	6	6	6	0.00
05/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9902	10	10	10	0.00
05/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6329	7	6	7	0.00
05/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6230	7	6	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
05/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6279	7	6	7	0.00
05/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1323	2	1	2	1,100.00
05/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2780	3	3	3	1,100.00
05/10/2023	R248 On 02-May-24			Bond Future	13.30	68.3976	68.9862	68.3976	0.00
05/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	444	0	0	0	0.00
05/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	451	0	0	0	0.00
05/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	438	0	0	0	0.00
05/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	11072	12	11	12	0.00
05/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10954	11	11	11	0.00
05/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	11013	12	11	12	0.00
05/10/2023	R248 On 01-August-24			Bond Future	13.43	69.9408	70.5428	69.9408	13,000.00
05/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1625	1	2	1	0.00
05/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1639	1	2	1	0.00
05/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1610	1	2	1	0.00
05/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7706	8	8	8	0.00
05/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7619	8	8	8	0.00
05/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7662	8	8	8	0.00
05/10/2023	R248 On 07-November-24			Bond Future	13.59	67.1412	67.7577	67.1412	0.00
05/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2551	2	3	2	0.00
05/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2571	2	3	2	0.00
05/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2532	2	3	2	0.00
05/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6732	7	7	7	0.00
05/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6662	7	7	7	0.00
05/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6697	7	7	7	0.00
05/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00