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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/09/2023 TO: 01/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	2025 On 02-November-23			Bond Future	172.98	173.0359	172.9781	173.0359	5,228.00
01/09/2023	2025 On 01-February-24			Bond Future	175.09	175.1493	175.0901	175.1493	214.00
01/09/2023	2025 On 02-May-24			Bond Future	179.03	179.0950	179.0349	179.0950	0.00
01/09/2023	2025 On 01-August-24			Bond Future	181.15	181.2117	181.1511	181.2117	0.00
01/09/2023	2025 On 07-November-24			Bond Future	185.32	185.3811	185.3200	185.3811	0.00
01/09/2023	2029 On 02-November-23			Bond Future	125.41	125.5518	125.4137	125.5518	2,068.00
01/09/2023	2029 On 01-February-24			Bond Future	128.25	128.3877	128.2465	128.3877	728.00
01/09/2023	2029 On 02-May-24			Bond Future	129.77	129.9131	129.7690	129.9131	0.00
01/09/2023	2029 On 01-August-24			Bond Future	132.64	132.7820	132.6352	132.7820	0.00
01/09/2023	2029 On 07-November-24			Bond Future	134.29	134.4366	134.2874	134.4366	0.00
01/09/2023	2030 On 02-November-23			Bond Future	10.32	91.7510	91.6452	91.7510	89,540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2653	3	3	3	0.00
01/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2684	3	3	3	0.00
01/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2622	3	3	3	0.00
01/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	811	1	1	1	800.00
01/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	5244	5	5	5	0.00
01/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	215	0	0	0	800.00
01/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	533	1	1	1	500.00
01/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1482	2	1	2	500.00
01/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4742	5	5	5	0.00
01/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	2089	2	2	2	500.00
01/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3662	4	4	4	500.00
01/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7804	8	8	8	0.00
01/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	51	0	0	0	500.00
01/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	380	0	0	0	0.00
01/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	847	1	1	1	0.00
01/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	225	0	0	0	500.00
01/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1198	1	1	1	0.00
01/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2378	2	2	2	0.00
01/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1882	2	2	2	0.00
01/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	176	0	0	0	800.00
01/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3456	3	3	3	0.00
01/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	639	1	1	1	0.00
01/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	619	1	1	1	0.00
01/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	629	1	1	1	0.00
01/09/2023	2030 On 01-February-24			Bond Future	10.39	89.7954	89.6872	89.7954	0.00
01/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1307	1	1	1	1,360.00
01/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4580	5	5	5	0.00
01/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	832	1	1	1	400.00
01/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1538	2	2	2	400.00
01/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	7081	7	7	7	0.00
01/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4730	5	5	5	0.00
01/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4700	5	5	5	0.00
01/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4761	5	5	5	0.00
01/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1701	2	2	2	200.00
01/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3684	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
01/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5945	6	6	6	0.00
01/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	2164	2	2	2	500.00
01/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	6299	6	6	6	0.00
01/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1245	1	1	1	500.00
01/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	6266	6	6	6	0.00
01/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1418	1	1	1	500.00
01/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	533	1	1	1	500.00
01/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3015	3	3	3	0.00
01/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2633	3	3	3	0.00
01/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2151	2	2	2	0.00
01/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	528	1	1	1	500.00
01/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3302	3	3	3	0.00
01/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	589	1	1	1	200.00
01/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1223	1	1	1	700.00
01/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	856	1	1	1	0.00
01/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	873	1	1	1	0.00
01/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	864	1	1	1	0.00
01/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	415	0	0	0	400.00
01/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2843	3	3	3	0.00
01/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4246	4	4	4	0.00
01/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	907	1	1	1	1,360.00
01/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3196	3	3	3	0.00
01/09/2023	2030 On 02-May-24			Bond Future	10.46	91.7967	91.6862	91.7967	0.00
01/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1464	2	1	2	0.00
01/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1449	1	1	1	0.00
01/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1479	2	1	2	0.00
01/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3448	4	3	4	1,080.00
01/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7843	8	8	8	0.00
01/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	2029	2	2	2	1,000.00
01/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6528	7	7	7	0.00
01/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1244	1	1	1	1,000.00
01/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	4209	4	4	4	500.00
01/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	10172	10	10	10	0.00
01/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2977	3	3	3	500.00
01/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1656	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
01/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	292	0	0	0	500.00
01/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2357	2	2	2	0.00
01/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3234	3	3	3	0.00
01/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	918	1	1	1	1,000.00
01/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	647	1	1	1	1,080.00
01/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2048	2	2	2	0.00
01/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4023	4	4	4	0.00
01/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4075	4	4	4	0.00
01/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4049	4	4	4	0.00
01/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4487	4	4	4	0.00
01/09/2023	2030 On 01-August-24			Bond Future	10.56	89.7962	89.6837	89.7962	0.00
01/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2555	3	3	3	0.00
01/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2536	3	3	3	0.00
01/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2575	3	3	3	0.00
01/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3215	3	3	3	0.00
01/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3253	3	3	3	0.00
01/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3234	3	3	3	0.00
01/09/2023	2030 On 07-November-24			Bond Future	10.68	91.8341	91.7195	91.8341	0.00
01/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3322	3	3	3	0.00
01/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3343	3	3	3	0.00
01/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3302	3	3	3	0.00
01/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3086	3	3	3	0.00
01/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3055	3	3	3	0.00
01/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3070	3	3	3	0.00
01/09/2023	2032 On 02-November-23			Bond Future	11.12	85.5319	85.4131	85.5319	176,188.00
01/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1837	2	2	2	0.00
01/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1808	2	2	2	0.00
01/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1865	2	2	2	0.00
01/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	4110	4	4	4	0.00
01/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	1233	1	1	1	0.00
01/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	226	0	0	0	7,750.00
01/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	3662	4	4	4	0.00
01/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1982	2	2	2	0.00
01/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	652	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
01/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2677	3	3	3	0.00
01/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	461	0	0	0	500.00
01/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	3017	3	3	3	0.00
01/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	475	1	0	1	500.00
01/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	1455	2	1	2	500.00
01/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	5511	6	6	6	0.00
01/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	270	0	0	0	500.00
01/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1619	2	2	2	0.00
01/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3095	3	3	3	0.00
01/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	768	1	1	1	15,500.00
01/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4058	4	4	4	0.00
01/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	893	1	1	1	500.00
01/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1236	1	1	1	500.00
01/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	2675	3	3	3	0.00
01/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	582	1	1	1	500.00
01/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	1832	2	2	2	500.00
01/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3132	3	3	3	0.00
01/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	482	0	0	0	0.00
01/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1310	1	1	1	0.00
01/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1348	1	1	1	0.00
01/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1329	1	1	1	0.00
01/09/2023	2032 On 01-February-24			Bond Future	11.21	87.4433	87.3217	87.4433	0.00
01/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	595	1	1	1	1,200.00
01/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1628	2	2	2	1,200.00
01/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	7061	7	7	7	0.00
01/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	4426	5	4	5	0.00
01/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	4458	5	4	5	0.00
01/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	4395	4	4	4	0.00
01/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	2335	2	2	2	500.00
01/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	7454	8	7	8	0.00
01/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1326	1	1	1	500.00
01/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	6637	7	7	7	0.00
01/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1667	2	2	2	200.00
01/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	4147	4	4	4	0.00
01/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1670	2	2	2	200.00

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01/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	857	1	1	1	200.00
01/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	3738	4	4	4	0.00
01/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	2918	3	3	3	0.00
01/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	696	1	1	1	500.00
01/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4326	4	4	4	0.00
01/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1558	2	2	2	0.00
01/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1531	2	2	2	0.00
01/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1544	2	2	2	0.00
01/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	769	1	1	1	1,200.00
01/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	3796	4	4	4	0.00
01/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	6511	6	7	6	0.00
01/09/2023	2032 On 02-May-24			Bond Future	11.31	85.2302	85.1061	85.2302	0.00
01/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1617	2	2	2	0.00
01/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1633	2	2	2	0.00
01/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1601	2	2	2	0.00
01/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1331	1	1	1	1,000.00
01/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	2169	2	2	2	1,000.00
01/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7977	8	8	8	0.00
01/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1682	2	2	2	500.00
01/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2653	3	3	3	500.00
01/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8928	9	9	9	0.00
01/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	9495	10	9	10	0.00
01/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1782	2	2	2	1,550.00
01/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	3271	3	3	3	1,550.00
01/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	4887	5	5	5	0.00
01/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	764	1	1	1	1,550.00
01/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3088	3	3	3	0.00
01/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	878	1	1	1	500.00
01/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	3672	4	4	4	0.00
01/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1066	1	1	1	1,000.00
01/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4270	4	4	4	0.00
01/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	5847	6	6	6	0.00
01/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5076	5	5	5	0.00
01/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5237	5	5	5	0.00
01/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5172	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
01/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5205	5	5	5	0.00
01/09/2023	2032 On 01-August-24			Bond Future	11.42	87.0907	86.9643	87.0907	0.00
01/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2881	3	3	3	0.00
01/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2903	3	3	3	0.00
01/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2859	3	3	3	0.00
01/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4179	4	4	4	0.00
01/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4132	4	4	4	0.00
01/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4155	4	4	4	0.00
01/09/2023	2032 On 07-November-24			Bond Future	11.57	84.9024	84.7736	84.9024	0.00
01/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3623	4	4	4	0.00
01/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3600	4	4	4	0.00
01/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3646	4	4	4	0.00
01/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	3989	4	4	4	0.00
01/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4031	4	4	4	0.00
01/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4010	4	4	4	0.00
01/09/2023	2033 On 02-November-23			Bond Future	118.41	118.8187	118.4145	118.8187	2,258.00
01/09/2023	2033 On 01-February-24			Bond Future	121.09	121.5026	121.0891	121.5026	6,141.00
01/09/2023	2033 On 02-May-24			Bond Future	122.35	122.7772	122.3548	122.7772	0.00
01/09/2023	2033 On 01-August-24			Bond Future	125.06	125.4888	125.0574	125.4888	0.00
01/09/2023	2033 On 07-November-24			Bond Future	126.44	126.8775	126.4372	126.8775	0.00
01/09/2023	2037 On 02-November-23			Bond Future	12.17	78.5206	78.4178	78.5206	68,044.00
01/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	599	1	1	1	0.00
01/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	613	1	1	1	0.00
01/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	585	1	1	1	0.00
01/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	8539	9	9	9	0.00
01/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2994	3	3	3	731.00
01/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	1491	2	1	2	731.00
01/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2295	2	2	2	0.00
01/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	133	0	0	0	731.00
01/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1162	1	1	1	0.00
01/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	3994	4	4	4	0.00
01/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	3909	4	4	4	0.00
01/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	3951	4	4	4	0.00
01/09/2023	2037 On 01-February-24			Bond Future	12.28	76.0190	75.9138	76.0190	76,958.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	3056	3	3	3	0.00
01/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	3027	3	3	3	0.00
01/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	3084	3	3	3	0.00
01/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	8689	9	9	9	0.00
01/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	5002	5	5	5	0.00
01/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	2430	2	2	2	2,500.00
01/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1698	2	2	2	2,500.00
01/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3426	3	3	3	0.00
01/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	715	1	1	1	2,500.00
01/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	2814	3	3	3	0.00
01/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	2861	3	3	3	0.00
01/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	2838	3	3	3	0.00
01/09/2023	2037 On 02-May-24			Bond Future	12.39	77.7130	77.6055	77.7130	0.00
01/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1555	2	2	2	0.00
01/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1538	2	2	2	0.00
01/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1572	2	2	2	0.00
01/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	6679	7	7	7	0.00
01/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	6759	7	7	7	0.00
01/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	6719	7	7	7	0.00
01/09/2023	2037 On 01-August-24			Bond Future	12.53	75.1540	75.0445	75.1540	0.00
01/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	3083	3	3	3	0.00
01/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	3060	3	3	3	0.00
01/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	3106	3	3	3	0.00
01/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5256	5	5	5	0.00
01/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5315	5	5	5	0.00
01/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5285	5	5	5	0.00
01/09/2023	2037 On 07-November-24			Bond Future	12.68	76.8574	76.7458	76.8574	0.00
01/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	4299	4	4	4	0.00
01/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	4325	4	4	4	0.00
01/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	4273	4	4	4	0.00
01/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	4821	5	5	5	0.00
01/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	4773	5	5	5	0.00
01/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	4797	5	5	5	0.00
01/09/2023	2038 On 02-November-23			Bond Future	128.15	129.3549	128.1547	129.3549	4,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2038 On 01-February-24			Bond Future	129.03	130.2571	129.0298	130.2571	0.00
01/09/2023	2038 On 02-May-24			Bond Future	131.94	133.1914	131.9367	133.1914	0.00
01/09/2023	2038 On 01-August-24			Bond Future	132.78	134.0639	132.7822	134.0639	0.00
01/09/2023	2038 On 07-November-24			Bond Future	135.84	137.1467	135.8362	137.1467	0.00
01/09/2023	2040 On 02-November-23			Bond Future	12.48	78.4421	78.3921	78.4421	41,927.00
01/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	300	0	0	0	0.00
01/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	291	0	0	0	0.00
01/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	308	0	0	0	0.00
01/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	230	0	0	0	875.00
01/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	1008	1	1	1	875.00
01/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3620	4	4	4	0.00
01/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	521	1	1	1	128.00
01/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	2317	2	2	2	128.00
01/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	6381	6	6	6	0.00
01/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	352	0	0	0	128.00
01/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1673	2	2	2	0.00
01/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4480	4	4	4	0.00
01/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	986	1	1	1	875.00
01/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3190	3	3	3	0.00
01/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6029	6	6	6	0.00
01/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	5487	5	5	5	0.00
01/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	5593	6	6	6	0.00
01/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	5540	6	6	6	0.00
01/09/2023	2040 On 01-February-24			Bond Future	12.60	75.6883	75.6372	75.6883	93,479.00
01/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	2424	2	2	2	0.00
01/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	2450	2	2	2	0.00
01/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	2398	2	2	2	0.00
01/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	3887	4	4	4	0.00
01/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	3827	4	4	4	0.00
01/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	3857	4	4	4	0.00
01/09/2023	2040 On 02-May-24			Bond Future	12.72	77.3748	77.3227	77.3748	0.00
01/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1402	1	1	1	0.00
01/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1416	1	1	1	0.00
01/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1388	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
01/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	7821	8	8	8	0.00
01/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	7727	8	8	8	0.00
01/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	7773	8	8	8	0.00
01/09/2023	2040 On 01-August-24			Bond Future	12.86	74.5580	74.5050	74.5580	0.00
01/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	3081	3	3	3	0.00
01/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	3104	3	3	3	0.00
01/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	3057	3	3	3	0.00
01/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	5979	6	6	6	0.00
01/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	5914	6	6	6	0.00
01/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	5946	6	6	6	0.00
01/09/2023	2040 On 07-November-24			Bond Future	13.01	76.2471	76.1933	76.2471	0.00
01/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	4348	4	4	4	0.00
01/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	4321	4	4	4	0.00
01/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	4374	4	4	4	0.00
01/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5179	5	5	5	0.00
01/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5231	5	5	5	0.00
01/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5205	5	5	5	0.00
01/09/2023	2044 On 02-November-23			Bond Future	12.57	74.6099	74.5312	74.6099	52,904.00
01/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	224	0	0	0	0.00
01/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	231	0	0	0	0.00
01/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	217	0	0	0	0.00
01/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	2567	3	3	3	0.00
01/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	3444	4	3	4	0.00
01/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	704	1	1	1	5,860.00
01/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1098	1	1	1	6,375.00
01/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1558	2	2	2	5,860.00
01/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	3975	4	4	4	0.00
01/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6267	6	6	6	0.00
01/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6154	6	6	6	0.00
01/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6210	6	6	6	0.00
01/09/2023	2044 On 01-February-24			Bond Future	12.68	71.8957	71.8152	71.8957	31,827.00
01/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	2121	2	2	2	0.00
01/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	2097	2	2	2	0.00
01/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	2146	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
01/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4323	4	4	4	0.00
01/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4390	4	4	4	0.00
01/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4357	4	4	4	0.00
01/09/2023	2044 On 02-May-24			Bond Future	12.80	73.4977	73.4155	73.4977	0.00
01/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1386	1	1	1	0.00
01/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1372	1	1	1	0.00
01/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1400	1	1	1	0.00
01/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	7933	8	8	8	0.00
01/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8029	8	8	8	0.00
01/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	7981	8	8	8	0.00
01/09/2023	2044 On 01-August-24			Bond Future	12.93	70.7212	70.6376	70.7212	0.00
01/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2945	3	3	3	0.00
01/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2923	3	3	3	0.00
01/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2968	3	3	3	0.00
01/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6428	6	6	6	0.00
01/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6497	6	6	6	0.00
01/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6462	6	6	6	0.00
01/09/2023	2044 On 07-November-24			Bond Future	13.08	72.3232	72.2380	72.3232	0.00
01/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	4477	5	4	5	0.00
01/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	4504	5	5	5	0.00
01/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	4451	4	4	4	0.00
01/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5393	5	5	5	0.00
01/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5340	5	5	5	0.00
01/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5367	5	5	5	0.00
01/09/2023	2046 On 02-November-23			Bond Future	110.64	111.5980	110.6402	111.5980	16,148.00
01/09/2023	2046 On 01-February-24			Bond Future	113.14	114.1189	113.1393	114.1189	0.00
01/09/2023	2046 On 02-May-24			Bond Future	113.54	114.5415	113.5402	114.5415	0.00
01/09/2023	2046 On 01-August-24			Bond Future	116.05	117.0702	116.0472	117.0702	0.00
01/09/2023	2046 On 07-November-24			Bond Future	116.52	117.5608	116.5153	117.5608	0.00
01/09/2023	2050 On 02-November-23			Bond Future	112.25	113.3189	112.2519	113.3189	14,039.00
01/09/2023	2050 On 01-February-24			Bond Future	112.54	113.6283	112.5371	113.6283	0.00
01/09/2023	2050 On 02-May-24			Bond Future	115.07	116.1879	115.0724	116.1879	0.00
01/09/2023	2050 On 01-August-24			Bond Future	115.31	116.4484	115.3088	116.4484	0.00
01/09/2023	2050 On 07-November-24			Bond Future	117.96	119.1255	117.9605	119.1255	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
01/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	AL37 On 02-November-23			Index Future	910.67	911.8940	910.6670	911.8940	0.00
01/09/2023	AL37 On 01-February-24			Index Future	931.02	932.2710	931.0160	932.2710	0.00
01/09/2023	AL37 On 02-May-24			Index Future	951.78	953.0610	951.7800	953.0610	0.00
01/09/2023	AL37 On 01-August-24			Index Future	972.60	973.9060	972.6000	973.9060	0.00
01/09/2023	AL37 On 07-November-24			Index Future	994.79	996.1170	994.7860	996.1170	0.00
01/09/2023	AL7T On 02-November-23			Index Future	1036.69	1037.9580	1036.6880	1037.9580	0.00
01/09/2023	AL7T On 01-February-24			Index Future	1059.85	1061.1530	1059.8530	1061.1530	0.00
01/09/2023	AL7T On 02-May-24			Index Future	1083.49	1084.8170	1083.4900	1084.8170	0.00
01/09/2023	AL7T On 01-August-24			Index Future	1107.19	1108.5430	1107.1920	1108.5430	0.00
01/09/2023	AL7T On 07-November-24			Index Future	1132.45	1133.8250	1132.4480	1133.8250	0.00
01/09/2023	ALBI On 02-November-23			Index Future	903.51	904.6790	903.5130	904.6790	107.00
01/09/2023	ALBI On 01-February-24			Index Future	923.70	924.8950	923.7020	924.8950	0.00
01/09/2023	ALBI On 02-May-24			Index Future	944.30	945.5200	944.3030	945.5200	0.00
01/09/2023	ALBI On 01-August-24			Index Future	964.96	966.2000	964.9590	966.2000	0.00
01/09/2023	ALBI On 07-November-24			Index Future	986.97	988.2360	986.9710	988.2360	0.00
01/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	ES33 On 02-November-23			Bond Future	12.67	72.5246	72.4406	72.5246	0.00
01/09/2023	ES33 On 01-February-24			Bond Future	12.81	74.1628	74.0768	74.1628	0.00
01/09/2023	ES33 On 02-May-24			Bond Future	12.96	72.0339	71.9461	72.0339	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
01/09/2023	ES33 On 01-August-24			Bond Future	13.12	73.6226	73.5331	73.6226	0.00
01/09/2023	ES33 On 07-November-24			Bond Future	13.33	71.5094	71.4183	71.5094	0.00
01/09/2023	ES42 On 02-November-23			Bond Future	13.19	68.1454	68.0760	68.1454	0.00
01/09/2023	ES42 On 01-February-24			Bond Future	13.33	69.6848	69.6138	69.6848	0.00
01/09/2023	ES42 On 02-May-24			Bond Future	13.47	66.9916	66.9192	66.9916	0.00
01/09/2023	ES42 On 01-August-24			Bond Future	13.62	68.4671	68.3933	68.4671	0.00
01/09/2023	ES42 On 07-November-24			Bond Future	13.81	65.7683	65.6933	65.7683	0.00
01/09/2023	GOVI On 02-November-23			GOVI	890.64	891.7970	890.6370	891.7970	823.00
01/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	48270	6	5	6	0.00
01/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	48170	6	5	6	0.00
01/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	48370	6	5	6	0.00
01/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 01-February-24			GOVI	910.54	911.7250	910.5390	911.7250	0.00
01/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	305590	32	31	32	0.00
01/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	305490	32	31	32	0.00
01/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	305390	32	31	32	0.00
01/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 02-May-24			GOVI	930.85	932.0570	930.8460	932.0570	0.00
01/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	201440	19	20	19	0.00
01/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	201340	19	20	19	0.00
01/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	201240	19	20	19	0.00
01/09/2023	GOVI On 01-August-24			GOVI	951.21	952.4420	951.2080	952.4420	0.00
01/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	78380	9	8	9	0.00
01/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	78280	9	8	9	0.00
01/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	78180	9	8	9	0.00
01/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 01-August-24	943.38	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
01/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 07-November-24			GOVI	972.91	974.1640	972.9060	974.1640	0.00
01/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	241260	25	24	25	0.00
01/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	241160	25	24	25	0.00
01/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	241060	25	24	25	0.00
01/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2023	IGOV On 02-November-23			Index Future	332.83	334.4610	332.8320	334.4610	515.00
01/09/2023	IGOV On 01-February-24			Index Future	340.35	342.0160	340.3500	342.0160	0.00
01/09/2023	IGOV On 02-May-24			Index Future	348.02	349.7220	348.0190	349.7220	0.00
01/09/2023	IGOV On 01-August-24			Index Future	355.71	357.4480	355.7090	357.4480	0.00
01/09/2023	IGOV On 07-November-24			Index Future	363.90	365.6810	363.9040	365.6810	0.00
01/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.6350	91.6350	91.6350	0.00
01/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.33	91.6850	91.6750	91.6850	0.00
01/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.32	91.6900	91.6800	91.6900	0.00

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01/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.33	91.6950	91.6750	91.6950	0.00
01/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.32	91.7100	91.6800	91.7100	0.00
01/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.25	91.7900	91.7500	91.7900	0.00
01/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.24	91.8000	91.7600	91.8000	0.00
01/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.02	92.0600	91.9800	92.0600	0.00
01/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.88	92.2200	92.1200	92.2200	0.00
01/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.72	92.3750	92.2850	92.3750	0.00
01/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.67	92.4300	92.3300	92.4300	0.00
01/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.65	92.4450	92.3550	92.4450	0.00
01/09/2023	R035 On 02-November-23			Bond Future	11.81	83.6735	83.5700	83.6735	189,955.00
01/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1543	2	2	2	6,500.00
01/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	938	1	1	1	0.00
01/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	920	1	1	1	0.00
01/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	901	1	1	1	0.00
01/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	466	0	0	0	400.00
01/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	5681	6	6	6	0.00
01/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	110	0	0	0	400.00
01/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	3244	3	3	3	731.00
01/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	8895	9	9	9	0.00
01/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1648	2	2	2	731.00
01/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	103	0	0	0	731.00
01/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	989	1	1	1	0.00
01/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2026	2	2	2	0.00
01/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	4282	4	4	4	0.00
01/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	6846	7	7	7	0.00
01/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	373	0	0	0	400.00
01/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3084	3	3	3	0.00
01/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3047	3	3	3	0.00
01/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3011	3	3	3	0.00
01/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2137	2	2	2	0.00
01/09/2023	R035 On 01-February-24			Bond Future	11.92	85.5433	85.4374	85.5433	0.00
01/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	529	1	1	1	400.00
01/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	1143	1	1	1	400.00
01/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	8336	8	8	8	0.00

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01/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3751	4	4	4	0.00
01/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3783	4	4	4	0.00
01/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3720	4	4	4	0.00
01/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2370	2	2	2	0.00
01/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2330	2	2	2	0.00
01/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2350	2	2	2	0.00
01/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	782	1	1	1	400.00
01/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	5501	5	6	5	0.00
01/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	7777	8	8	8	0.00
01/09/2023	R035 On 02-May-24			Bond Future	12.03	82.9373	82.8293	82.9373	0.00
01/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1710	2	2	2	0.00
01/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1728	2	2	2	0.00
01/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1692	2	2	2	0.00
01/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6175	6	6	6	0.00
01/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6100	6	6	6	0.00
01/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6137	6	6	6	0.00
01/09/2023	R035 On 01-August-24			Bond Future	12.15	84.7484	84.6383	84.7484	0.00
01/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	3236	3	3	3	0.00
01/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	3260	3	3	3	0.00
01/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	3211	3	3	3	0.00
01/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5040	5	5	5	0.00
01/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	4985	5	5	5	0.00
01/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5012	5	5	5	0.00
01/09/2023	R035 On 07-November-24			Bond Future	12.30	82.1584	82.0462	82.1584	0.00
01/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	4115	4	4	4	0.00
01/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	4089	4	4	4	0.00
01/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	4140	4	4	4	0.00
01/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	4698	5	5	5	0.00
01/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	4746	5	5	5	0.00
01/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	4722	5	5	5	0.00
01/09/2023	R053 On 02-November-23			Bond Future	12.38	95.2674	95.2385	95.2674	5,189.00
01/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	4653	5	5	5	0.00
01/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	4604	5	5	5	0.00
01/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	4701	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
01/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1491	2	1	2	0.00
01/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1533	2	2	2	0.00
01/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1512	2	2	2	0.00
01/09/2023	R053 On 01-February-24			Bond Future	12.49	97.3963	97.3667	97.3963	0.00
01/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	6111	6	6	6	0.00
01/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	6155	6	6	6	0.00
01/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	6066	6	6	6	0.00
01/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	2996	3	3	3	0.00
01/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	2949	3	3	3	0.00
01/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	2972	3	3	3	0.00
01/09/2023	R053 On 02-May-24			Bond Future	12.59	93.7020	93.6720	93.7020	0.00
01/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	7112	7	7	7	0.00
01/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	7070	7	7	7	0.00
01/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	7155	7	7	7	0.00
01/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4059	4	4	4	0.00
01/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4109	4	4	4	0.00
01/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4084	4	4	4	0.00
01/09/2023	R053 On 01-August-24			Bond Future	12.71	95.7465	95.7162	95.7465	0.00
01/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	7691	8	8	8	0.00
01/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	7731	8	8	8	0.00
01/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	7650	8	8	8	0.00
01/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	4797	5	5	5	0.00
01/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	4746	5	5	5	0.00
01/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	4772	5	5	5	0.00
01/09/2023	R053 On 07-November-24			Bond Future	12.86	92.0479	92.0174	92.0479	0.00
01/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	6383	6	6	6	0.00
01/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	6419	6	6	6	0.00
01/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	6346	6	6	6	0.00
01/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	6831	7	7	7	0.00
01/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	6765	7	7	7	0.00
01/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	6798	7	7	7	0.00
01/09/2023	R186 On 02-November-23			Bond Future	8.92	108.3405	108.1799	108.3405	112,378.00
01/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1586	2	2	2	0.00
01/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1544	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
01/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1565	2	2	2	0.00
01/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	1087	1	1	1	1,715.00
01/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	4041	4	4	4	0.00
01/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	32	0	0	0	1,715.00
01/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	467	0	0	0	0.00
01/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	293	0	0	0	0.00
01/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	299	0	0	0	0.00
01/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	288	0	0	0	0.00
01/09/2023	R186 On 01-February-24			Bond Future	8.91	105.4510	105.2868	105.4510	0.00
01/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	2087	2	2	2	0.00
01/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	2068	2	2	2	0.00
01/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	2105	2	2	2	0.00
01/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	557	1	1	1	0.00
01/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	569	1	1	1	0.00
01/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	563	1	1	1	0.00
01/09/2023	R186 On 02-May-24			Bond Future	8.89	107.8015	107.6338	107.8015	0.00
01/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	385	0	0	0	0.00
01/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	378	0	0	0	0.00
01/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	391	0	0	0	0.00
01/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3856	4	4	4	0.00
01/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2607	3	3	3	2,030.00
01/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	381	0	0	0	2,030.00
01/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	654	1	1	1	0.00
01/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2484	2	2	2	0.00
01/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2520	2	3	2	0.00
01/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2502	2	3	2	0.00
01/09/2023	R186 On 01-August-24			Bond Future	8.89	104.8468	104.6758	104.8468	0.00
01/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	1095	1	1	1	0.00
01/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	1083	1	1	1	0.00
01/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	1106	1	1	1	0.00
01/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1517	1	2	1	0.00
01/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1537	1	2	1	0.00
01/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1527	1	2	1	0.00
01/09/2023	R186 On 07-November-24			Bond Future	8.94	107.2270	107.0527	107.2270	0.00
01/09/2023	R186 On 07-November-24	9.14	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
01/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1591	2	2	2	0.00
01/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1615	2	2	2	0.00
01/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1208	1	1	1	0.00
01/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1222	1	1	1	0.00
01/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1215	1	1	1	0.00
01/09/2023	R197 On 02-November-23			Bond Future	341.66	341.6896	341.6639	341.6896	0.00
01/09/2023	R202 On 02-November-23			Bond Future	256.51	257.1904	256.5142	257.1904	4,618.00
01/09/2023	R202 On 01-February-24			Bond Future	257.33	258.0227	257.3312	258.0227	460.00
01/09/2023	R202 On 02-May-24			Bond Future	263.13	263.8355	263.1287	263.8355	0.00
01/09/2023	R202 On 01-August-24			Bond Future	263.84	264.5652	263.8443	264.5652	0.00
01/09/2023	R202 On 07-November-24			Bond Future	269.91	270.6494	269.9133	270.6494	0.00
01/09/2023	R209 On 02-November-23			Bond Future	11.89	64.6381	64.5471	64.6381	26,259.00
01/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	582	1	1	1	0.00
01/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	569	1	1	1	0.00
01/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	596	1	1	1	0.00
01/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3185	3	3	3	0.00
01/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3257	3	3	3	0.00
01/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3221	3	3	3	0.00
01/09/2023	R209 On 01-February-24			Bond Future	11.98	66.0826	65.9895	66.0826	1,690.00
01/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2916	3	3	3	0.00
01/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2943	3	3	3	0.00
01/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2890	3	3	3	0.00
01/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2249	2	2	2	0.00
01/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2211	2	2	2	0.00
01/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2230	2	2	2	0.00
01/09/2023	R209 On 02-May-24			Bond Future	12.08	64.4023	64.3073	64.4023	0.00
01/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1397	1	1	1	0.00
01/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1412	1	1	1	0.00
01/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1382	1	1	1	0.00
01/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	5731	6	6	6	0.00
01/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	5661	6	6	6	0.00
01/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	5696	6	6	6	0.00
01/09/2023	R209 On 01-August-24			Bond Future	12.19	65.8082	65.7114	65.8082	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
01/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2756	3	3	3	0.00
01/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2778	3	3	3	0.00
01/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2736	3	3	3	0.00
01/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	4619	5	5	5	0.00
01/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	4568	5	5	5	0.00
01/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	4593	5	5	5	0.00
01/09/2023	R209 On 07-November-24			Bond Future	12.33	64.1466	64.0479	64.1466	0.00
01/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3689	4	4	4	0.00
01/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3712	4	4	4	0.00
01/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3666	4	4	4	0.00
01/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4195	4	4	4	0.00
01/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4152	4	4	4	0.00
01/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4173	4	4	4	0.00
01/09/2023	R210 On 02-November-23			Bond Future	227.30	227.5091	227.3019	227.5091	206.00
01/09/2023	R210 On 01-February-24			Bond Future	232.44	232.6481	232.4360	232.6481	300.00
01/09/2023	R210 On 02-May-24			Bond Future	234.42	234.6329	234.4168	234.6329	0.00
01/09/2023	R210 On 01-August-24			Bond Future	239.59	239.8138	239.5937	239.8138	0.00
01/09/2023	R210 On 07-November-24			Bond Future	241.77	241.9934	241.7702	241.9934	0.00
01/09/2023	R213 On 02-November-23			Bond Future	10.82	82.4053	82.3199	82.4053	32,996.00
01/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	2182	2	2	2	0.00
01/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	2211	2	2	2	0.00
01/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	2153	2	2	2	0.00
01/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7739	8	8	8	0.00
01/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	3181	3	3	3	731.00
01/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1684	2	2	2	731.00
01/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1171	1	1	1	0.00
01/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	69	0	0	0	731.00
01/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	548	1	1	1	0.00
01/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	911	1	1	1	0.00
01/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	884	1	1	1	0.00
01/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	897	1	1	1	0.00
01/09/2023	R213 On 01-February-24			Bond Future	10.91	84.2467	84.1594	84.2467	0.00
01/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	4443	5	4	5	0.00
01/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	4414	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
01/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	4473	5	4	5	0.00
01/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1125	1	1	1	0.00
01/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1146	1	1	1	0.00
01/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1135	1	1	1	0.00
01/09/2023	R213 On 02-May-24			Bond Future	10.99	82.5655	82.4764	82.5655	0.00
01/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1498	2	1	2	0.00
01/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1484	2	1	2	0.00
01/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1513	2	2	2	0.00
01/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4444	4	4	4	0.00
01/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4501	4	5	4	0.00
01/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4473	4	4	4	0.00
01/09/2023	R213 On 01-August-24			Bond Future	11.09	84.3690	84.2783	84.3690	0.00
01/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2677	3	3	3	0.00
01/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2657	3	3	3	0.00
01/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2697	3	3	3	0.00
01/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3557	4	4	4	0.00
01/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3598	4	4	4	0.00
01/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3577	4	4	4	0.00
01/09/2023	R213 On 07-November-24			Bond Future	11.23	82.7259	82.6335	82.7259	0.00
01/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3391	3	3	3	0.00
01/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	3369	3	3	3	0.00
01/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3411	3	3	3	0.00
01/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3427	3	3	3	0.00
01/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3463	3	3	3	0.00
01/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3445	3	3	3	0.00
01/09/2023	R214 On 02-November-23			Bond Future	12.32	59.9788	59.9119	59.9788	19,743.00
01/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	273	0	0	0	0.00
01/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	266	0	0	0	0.00
01/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	281	0	0	0	0.00
01/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	4522	4	5	4	0.00
01/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	4612	5	5	5	0.00
01/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	4567	5	5	5	0.00
01/09/2023	R214 On 01-February-24			Bond Future	12.43	61.3191	61.2506	61.3191	0.00
01/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1984	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
01/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	2006	2	2	2	0.00
01/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	2027	2	2	2	0.00
01/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3287	3	3	3	0.00
01/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3314	3	3	3	0.00
01/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3340	3	3	3	0.00
01/09/2023	R214 On 02-May-24			Bond Future	12.53	59.3808	59.3110	59.3808	0.00
01/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	1225	1	1	1	0.00
01/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	1237	1	1	1	0.00
01/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	1212	1	1	1	0.00
01/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6458	6	6	6	0.00
01/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6378	6	6	6	0.00
01/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6418	6	6	6	0.00
01/09/2023	R214 On 01-August-24			Bond Future	12.64	60.6775	60.6063	60.6775	0.00
01/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2722	3	3	3	0.00
01/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2742	3	3	3	0.00
01/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2701	3	3	3	0.00
01/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	4933	5	5	5	0.00
01/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	4878	5	5	5	0.00
01/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	4905	5	5	5	0.00
01/09/2023	R214 On 07-November-24			Bond Future	12.78	58.7488	58.6763	58.7488	0.00
01/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3676	4	4	4	0.00
01/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3699	4	4	4	0.00
01/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3654	4	4	4	0.00
01/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4459	4	4	4	0.00
01/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4414	4	4	4	0.00
01/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4437	4	4	4	0.00
01/09/2023	R248 On 02-November-23			Bond Future	12.49	73.4033	73.2645	73.4033	232,736.00
01/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	228	0	0	0	0.00
01/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	234	0	0	0	0.00
01/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	222	0	0	0	0.00
01/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	2070	2	2	2	207.00
01/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	6269	6	6	6	0.00
01/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	544	1	1	1	207.00
01/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	1992	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
01/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	4638	5	5	5	0.00
01/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	408	0	0	0	207.00
01/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	6434	6	6	6	0.00
01/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6315	6	6	6	0.00
01/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6374	6	6	6	0.00
01/09/2023	R248 On 01-February-24			Bond Future	12.60	75.0436	74.9016	75.0436	0.00
01/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	2041	2	2	2	0.00
01/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	2065	2	2	2	0.00
01/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	2018	2	2	2	0.00
01/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	2416	2	2	2	1,000.00
01/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	838	1	1	1	1,000.00
01/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5852	6	6	6	0.00
01/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1759	2	2	2	1,000.00
01/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4115	4	4	4	0.00
01/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7476	7	7	7	0.00
01/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4660	5	5	5	0.00
01/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4588	5	5	5	0.00
01/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4624	5	5	5	0.00
01/09/2023	R248 On 02-May-24			Bond Future	12.71	72.2671	72.1221	72.2671	0.00
01/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1292	1	1	1	0.00
01/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1305	1	1	1	0.00
01/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1278	1	1	1	0.00
01/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	8776	9	9	9	0.00
01/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	8672	9	9	9	0.00
01/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	8724	9	9	9	0.00
01/09/2023	R248 On 01-August-24			Bond Future	12.82	73.8448	73.6970	73.8448	13,000.00
01/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	3254	3	3	3	0.00
01/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	3278	3	3	3	0.00
01/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	3229	3	3	3	0.00
01/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6171	6	6	6	0.00
01/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6104	6	6	6	0.00
01/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6138	6	6	6	0.00
01/09/2023	R248 On 07-November-24			Bond Future	12.97	71.0699	70.9190	71.0699	0.00
01/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4580	5	5	5	0.00
01/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4607	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
01/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4553	5	5	5	0.00
01/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5591	6	6	6	0.00
01/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5537	5	6	5	0.00
01/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5564	5	6	5	0.00
01/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00