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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/09/2023 TO: 05/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	2025 On 02-November-23			Bond Future	172.93	172.9673	172.9331	172.9673	5,228.00
05/09/2023	2025 On 01-February-24			Bond Future	175.04	175.0792	175.0441	175.0792	214.00
05/09/2023	2025 On 02-May-24			Bond Future	178.99	179.0241	178.9886	179.0241	0.00
05/09/2023	2025 On 01-August-24			Bond Future	181.10	181.1402	181.1047	181.1402	0.00
05/09/2023	2025 On 07-November-24			Bond Future	185.27	185.3097	185.2744	185.3097	0.00
05/09/2023	2029 On 02-November-23			Bond Future	125.27	125.2759	125.2682	125.2759	2,068.00
05/09/2023	2029 On 01-February-24			Bond Future	128.10	128.1055	128.0975	128.1055	728.00
05/09/2023	2029 On 02-May-24			Bond Future	129.62	129.6252	129.6173	129.6252	0.00
05/09/2023	2029 On 01-August-24			Bond Future	132.48	132.4886	132.4811	132.4886	0.00
05/09/2023	2029 On 07-November-24			Bond Future	134.13	134.1384	134.1315	134.1384	0.00
05/09/2023	2030 On 02-November-23			Bond Future	10.45	91.4310	91.1093	91.4310	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
05/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2238	2	2	2	0.00
05/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2209	2	2	2	0.00
05/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2267	3	2	3	0.00
05/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	131	0	0	0	800.00
05/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	590	1	1	1	800.00
05/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4739	5	5	5	0.00
05/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1166	1	1	1	500.00
05/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4246	5	4	5	0.00
05/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	367	0	0	0	500.00
05/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3197	3	3	3	500.00
05/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7275	8	7	8	0.00
05/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1714	2	2	2	500.00
05/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	451	0	0	0	0.00
05/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	58	0	0	0	500.00
05/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1007	1	1	1	0.00
05/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1418	1	1	1	0.00
05/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	265	0	0	0	500.00
05/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2748	3	3	3	0.00
05/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	207	0	0	0	800.00
05/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2197	2	2	2	0.00
05/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3908	4	4	4	0.00
05/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	737	1	1	1	0.00
05/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	761	1	1	1	0.00
05/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	749	1	1	1	0.00
05/09/2023	2030 On 01-February-24			Bond Future	10.52	89.4681	89.1392	89.4681	0.00
05/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1296	1	1	1	400.00
05/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6590	7	7	7	0.00
05/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	673	1	1	1	400.00
05/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4152	4	4	4	0.00
05/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1089	1	1	1	1,360.00
05/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4297	5	4	5	0.00
05/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4326	5	4	5	0.00
05/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4268	5	4	5	0.00
05/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1443	2	1	2	200.00
05/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3293	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5477	6	5	6	0.00
05/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1034	1	1	1	500.00
05/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1866	2	2	2	500.00
05/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5822	6	6	6	0.00
05/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5791	6	6	6	0.00
05/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1188	1	1	1	500.00
05/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	605	1	1	1	500.00
05/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3333	3	3	3	0.00
05/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	599	1	1	1	500.00
05/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2400	2	2	2	0.00
05/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3639	3	4	3	0.00
05/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	668	1	1	1	200.00
05/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1380	1	1	1	700.00
05/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2923	3	3	3	0.00
05/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	988	1	1	1	0.00
05/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	969	1	1	1	0.00
05/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	979	1	1	1	0.00
05/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1027	1	1	1	1,360.00
05/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3526	3	4	3	0.00
05/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3149	3	3	3	0.00
05/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4634	4	5	4	0.00
05/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	471	0	0	0	400.00
05/09/2023	2030 On 02-May-24			Bond Future	10.60	91.4624	91.1264	91.4624	0.00
05/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1256	1	1	1	0.00
05/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1269	1	1	1	0.00
05/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1242	1	1	1	0.00
05/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2656	3	3	3	500.00
05/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3827	4	4	4	500.00
05/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9651	10	10	10	0.00
05/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3101	3	3	3	1,080.00
05/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7358	8	7	8	0.00
05/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1058	1	1	1	1,000.00
05/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1772	2	2	2	1,000.00
05/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6072	6	6	6	0.00
05/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1022	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3537	3	4	3	0.00
05/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4861	5	5	5	0.00
05/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	723	1	1	1	1,080.00
05/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2261	2	2	2	0.00
05/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	330	0	0	0	500.00
05/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1834	2	2	2	0.00
05/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2596	2	3	2	0.00
05/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4428	4	4	4	0.00
05/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4373	4	4	4	0.00
05/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4401	4	4	4	0.00
05/09/2023	2030 On 01-August-24			Bond Future	10.71	89.4553	89.1123	89.4553	0.00
05/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2274	2	2	2	0.00
05/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2292	2	2	2	0.00
05/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2256	2	2	2	0.00
05/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3544	3	4	3	0.00
05/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3503	3	4	3	0.00
05/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3524	3	4	3	0.00
05/09/2023	2030 On 07-November-24			Bond Future	10.84	91.4864	91.1359	91.4864	0.00
05/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3007	3	3	3	0.00
05/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2988	3	3	3	0.00
05/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3027	3	3	3	0.00
05/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3322	3	3	3	0.00
05/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3356	3	3	3	0.00
05/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3338	3	3	3	0.00
05/09/2023	2032 On 02-November-23			Bond Future	11.28	85.0971	84.6606	85.0971	174,932.00
05/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1392	2	1	2	0.00
05/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1417	2	1	2	0.00
05/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1367	2	1	2	0.00
05/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	617	1	1	1	10,000.00
05/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	123	0	0	0	7,750.00
05/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	282	0	0	0	500.00
05/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2453	3	2	3	0.00
05/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	3053	3	3	3	0.00
05/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1520	2	2	2	0.00

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05/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	422	1	0	1	500.00
05/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2141	2	2	2	0.00
05/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	880	1	1	1	0.00
05/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3477	4	3	4	0.00
05/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	1065	1	1	1	500.00
05/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4824	5	5	5	0.00
05/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	292	0	0	0	500.00
05/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1982	2	2	2	0.00
05/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	336	0	0	0	500.00
05/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3664	3	4	3	0.00
05/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2232	2	2	2	500.00
05/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3705	3	4	3	0.00
05/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1110	1	1	1	500.00
05/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1526	1	2	1	500.00
05/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3196	3	3	3	0.00
05/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	726	1	1	1	500.00
05/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	956	1	1	1	15,500.00
05/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4708	4	5	4	0.00
05/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2701	2	3	2	0.00
05/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1660	1	2	1	0.00
05/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1614	1	2	1	0.00
05/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1637	1	2	1	0.00
05/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	602	1	1	1	0.00
05/09/2023	2032 On 01-February-24			Bond Future	11.38	86.9987	86.5523	86.9987	0.00
05/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	447	1	0	1	1,200.00
05/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1322	1	1	1	1,200.00
05/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6413	7	6	7	0.00
05/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3887	4	4	4	0.00
05/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3857	4	4	4	0.00
05/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3917	4	4	4	0.00
05/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1059	1	1	1	500.00
05/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1951	2	2	2	500.00
05/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6795	7	7	7	0.00
05/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1356	2	1	2	200.00
05/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3623	4	4	4	0.00

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05/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	6003	6	6	6	0.00
05/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	992	1	1	1	200.00
05/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1916	2	2	2	200.00
05/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4196	4	4	4	0.00
05/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	807	1	1	1	500.00
05/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3303	3	3	3	0.00
05/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4828	5	5	5	0.00
05/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1759	2	2	2	0.00
05/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1790	2	2	2	0.00
05/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1774	2	2	2	0.00
05/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	891	1	1	1	1,200.00
05/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4259	4	4	4	0.00
05/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7132	7	7	7	0.00
05/09/2023	2032 On 02-May-24			Bond Future	11.48	84.7760	84.3198	84.7760	0.00
05/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1345	1	1	1	0.00
05/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1331	1	1	1	0.00
05/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1359	2	1	2	0.00
05/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1094	1	1	1	1,000.00
05/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1837	2	2	2	1,000.00
05/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7335	8	7	8	0.00
05/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1402	2	1	2	500.00
05/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2277	2	2	2	500.00
05/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8262	9	8	9	0.00
05/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2845	3	3	3	1,550.00
05/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8815	9	9	9	0.00
05/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1491	2	1	2	1,550.00
05/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	870	1	1	1	1,550.00
05/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3448	3	3	3	0.00
05/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5382	5	5	5	0.00
05/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	998	1	1	1	500.00
05/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4082	4	4	4	0.00
05/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5583	5	6	5	0.00
05/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1210	1	1	1	1,000.00
05/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4724	4	5	4	0.00
05/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6396	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
05/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5685	5	6	5	0.00
05/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5754	5	6	5	0.00
05/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5719	5	6	5	0.00
05/09/2023	2032 On 01-August-24			Bond Future	11.60	86.6273	86.1615	86.6273	0.00
05/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2505	3	3	3	0.00
05/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2485	3	2	3	0.00
05/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2525	3	3	3	0.00
05/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4557	4	5	4	0.00
05/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4608	4	5	4	0.00
05/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4582	4	5	4	0.00
05/09/2023	2032 On 07-November-24			Bond Future	11.76	84.4293	83.9533	84.4293	0.00
05/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3205	3	3	3	0.00
05/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3226	3	3	3	0.00
05/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3183	3	3	3	0.00
05/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4434	4	4	4	0.00
05/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4389	4	4	4	0.00
05/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4412	4	4	4	0.00
05/09/2023	2033 On 02-November-23			Bond Future	118.40	118.5085	118.4035	118.5085	2,258.00
05/09/2023	2033 On 01-February-24			Bond Future	121.08	121.1851	121.0777	121.1851	6,141.00
05/09/2023	2033 On 02-May-24			Bond Future	122.34	122.4533	122.3438	122.4533	0.00
05/09/2023	2033 On 01-August-24			Bond Future	125.05	125.1586	125.0471	125.1586	0.00
05/09/2023	2033 On 07-November-24			Bond Future	126.43	126.5411	126.4278	126.5411	0.00
05/09/2023	2037 On 02-November-23			Bond Future	12.38	77.9348	77.2961	77.9348	68,260.00
05/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	339	0	0	0	0.00
05/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	330	0	0	0	0.00
05/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	348	0	0	0	0.00
05/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7465	8	7	8	0.00
05/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2242	3	2	3	731.00
05/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	991	1	1	1	731.00
05/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2916	3	3	3	0.00
05/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	180	0	0	0	731.00
05/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1531	1	2	1	0.00
05/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4766	4	5	4	0.00
05/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4861	4	5	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
05/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4813	4	5	4	0.00
05/09/2023	2037 On 01-February-24			Bond Future	12.50	75.4200	74.7670	75.4200	76,958.00
05/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2444	3	2	3	0.00
05/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2469	3	2	3	0.00
05/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2419	3	2	3	0.00
05/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7705	8	8	8	0.00
05/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4209	5	4	5	0.00
05/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1897	2	2	2	2,500.00
05/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2051	2	2	2	2,500.00
05/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4040	4	4	4	0.00
05/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	877	1	1	1	2,500.00
05/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3400	3	3	3	0.00
05/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3346	3	3	3	0.00
05/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3373	3	3	3	0.00
05/09/2023	2037 On 02-May-24			Bond Future	12.62	77.1009	76.4335	77.1009	0.00
05/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1208	1	1	1	0.00
05/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1222	1	1	1	0.00
05/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1194	1	1	1	0.00
05/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7587	7	8	7	0.00
05/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7501	7	8	7	0.00
05/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7544	7	8	7	0.00
05/09/2023	2037 On 01-August-24			Bond Future	12.77	74.5292	73.8473	74.5292	0.00
05/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2560	3	3	3	0.00
05/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2580	3	3	3	0.00
05/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2539	3	3	3	0.00
05/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5991	6	6	6	0.00
05/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5927	6	6	6	0.00
05/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5959	6	6	6	0.00
05/09/2023	2037 On 07-November-24			Bond Future	12.93	76.2190	75.5221	76.2190	0.00
05/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3678	4	4	4	0.00
05/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3654	4	4	4	0.00
05/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3702	4	4	4	0.00
05/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5373	5	5	5	0.00
05/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5426	5	5	5	0.00
05/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5399	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
05/09/2023	2038 On 02-November-23			Bond Future	128.44	128.2977	128.4410	128.2977	4,669.00
05/09/2023	2038 On 01-February-24			Bond Future	129.32	129.1765	129.3229	129.1765	0.00
05/09/2023	2038 On 02-May-24			Bond Future	132.24	132.0869	132.2369	132.0869	0.00
05/09/2023	2038 On 01-August-24			Bond Future	133.09	132.9356	133.0895	132.9356	0.00
05/09/2023	2038 On 07-November-24			Bond Future	136.15	135.9937	136.1520	135.9937	0.00
05/09/2023	2040 On 02-November-23			Bond Future	12.66	77.9730	77.4178	77.9730	41,944.00
05/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	165	0	0	0	0.00
05/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	171	0	0	0	0.00
05/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	160	0	0	0	0.00
05/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	122	0	0	0	875.00
05/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	668	1	1	1	875.00
05/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2899	3	3	3	0.00
05/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1741	2	2	2	128.00
05/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5502	6	6	6	0.00
05/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	312	0	0	0	128.00
05/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2071	2	2	2	0.00
05/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5246	5	5	5	0.00
05/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	447	0	0	0	128.00
05/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1240	1	1	1	875.00
05/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3825	3	4	3	0.00
05/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6896	6	7	6	0.00
05/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6436	6	6	6	0.00
05/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6324	6	6	6	0.00
05/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6380	6	6	6	0.00
05/09/2023	2040 On 01-February-24			Bond Future	12.78	75.2087	74.6410	75.2087	93,479.00
05/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1966	2	2	2	0.00
05/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1943	2	2	2	0.00
05/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1989	2	2	2	0.00
05/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4362	4	4	4	0.00
05/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4429	4	4	4	0.00
05/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4395	4	4	4	0.00
05/09/2023	2040 On 02-May-24			Bond Future	12.91	76.8848	76.3046	76.8848	0.00
05/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1125	1	1	1	0.00
05/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1113	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
05/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1137	1	1	1	0.00
05/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8465	8	8	8	0.00
05/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8563	8	9	8	0.00
05/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8514	8	9	8	0.00
05/09/2023	2040 On 01-August-24			Bond Future	13.05	74.0578	73.4652	74.0578	0.00
05/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2634	3	3	3	0.00
05/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2613	3	3	3	0.00
05/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2656	3	3	3	0.00
05/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6505	6	7	6	0.00
05/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6575	6	7	6	0.00
05/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6540	6	7	6	0.00
05/09/2023	2040 On 07-November-24			Bond Future	13.22	75.7363	75.1306	75.7363	0.00
05/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3811	4	4	4	0.00
05/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3836	4	4	4	0.00
05/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3786	4	4	4	0.00
05/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5759	5	6	5	0.00
05/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5703	5	6	5	0.00
05/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5731	5	6	5	0.00
05/09/2023	2044 On 02-November-23			Bond Future	12.76	74.0560	73.4749	74.0560	52,969.00
05/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	114	0	0	0	0.00
05/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	110	0	0	0	0.00
05/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	118	0	0	0	0.00
05/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1919	2	2	2	0.00
05/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2692	3	3	3	0.00
05/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	428	1	0	1	5,860.00
05/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4755	4	5	4	0.00
05/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1402	1	1	1	6,375.00
05/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1966	2	2	2	5,860.00
05/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7097	7	7	7	0.00
05/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7216	7	7	7	0.00
05/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7156	7	7	7	0.00
05/09/2023	2044 On 01-February-24			Bond Future	12.88	71.3294	70.7352	71.3294	31,827.00
05/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1673	2	2	2	0.00
05/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1694	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
05/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1652	2	2	2	0.00
05/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5025	5	5	5	0.00
05/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4952	5	5	5	0.00
05/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4988	5	5	5	0.00
05/09/2023	2044 On 02-May-24			Bond Future	13.00	72.9190	72.3118	72.9190	0.00
05/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1093	1	1	1	0.00
05/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1104	1	1	1	0.00
05/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1081	1	1	1	0.00
05/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8842	8	9	8	0.00
05/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8741	8	9	8	0.00
05/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8791	8	9	8	0.00
05/09/2023	2044 On 01-August-24			Bond Future	13.14	70.1305	69.5102	70.1305	0.00
05/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2484	3	2	3	0.00
05/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2505	3	3	3	0.00
05/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2464	3	2	3	0.00
05/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7165	7	7	7	0.00
05/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7092	7	7	7	0.00
05/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7129	7	7	7	0.00
05/09/2023	2044 On 07-November-24			Bond Future	13.30	71.7197	71.0857	71.7197	0.00
05/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3895	4	4	4	0.00
05/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3870	4	4	4	0.00
05/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3919	4	4	4	0.00
05/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5908	6	6	6	0.00
05/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5965	6	6	6	0.00
05/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5936	6	6	6	0.00
05/09/2023	2046 On 02-November-23			Bond Future	110.46	111.0673	110.4588	111.0673	16,148.00
05/09/2023	2046 On 01-February-24			Bond Future	112.95	113.5760	112.9536	113.5760	0.00
05/09/2023	2046 On 02-May-24			Bond Future	113.35	113.9870	113.3510	113.9870	0.00
05/09/2023	2046 On 01-August-24			Bond Future	115.85	116.5043	115.8545	116.5043	0.00
05/09/2023	2046 On 07-November-24			Bond Future	116.32	116.9838	116.3200	116.9838	0.00
05/09/2023	2050 On 02-November-23			Bond Future	111.67	112.6317	111.6689	112.6317	14,039.00
05/09/2023	2050 On 01-February-24			Bond Future	111.94	112.9257	111.9410	112.9257	0.00
05/09/2023	2050 On 02-May-24			Bond Future	114.46	115.4700	114.4634	115.4700	0.00
05/09/2023	2050 On 01-August-24			Bond Future	114.69	115.7150	114.6867	115.7150	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
05/09/2023	2050 On 07-November-24			Bond Future	117.33	118.3765	117.3252	118.3765	0.00
05/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	AL37 On 02-November-23			Index Future	906.32	909.0730	906.3230	909.0730	0.00
05/09/2023	AL37 On 01-February-24			Index Future	926.57	929.3840	926.5730	929.3840	0.00
05/09/2023	AL37 On 02-May-24			Index Future	947.24	950.1170	947.2440	950.1170	0.00
05/09/2023	AL37 On 01-August-24			Index Future	967.98	970.9110	967.9780	970.9110	0.00
05/09/2023	AL37 On 07-November-24			Index Future	990.08	993.0720	990.0780	993.0720	0.00
05/09/2023	AL7T On 02-November-23			Index Future	1026.19	1032.5100	1026.1900	1032.5100	0.00
05/09/2023	AL7T On 01-February-24			Index Future	1049.12	1055.5800	1049.1170	1055.5800	0.00
05/09/2023	AL7T On 02-May-24			Index Future	1072.52	1079.1270	1072.5230	1079.1270	0.00
05/09/2023	AL7T On 01-August-24			Index Future	1096.00	1102.7450	1095.9990	1102.7450	0.00
05/09/2023	AL7T On 07-November-24			Index Future	1121.02	1127.9150	1121.0220	1127.9150	0.00
05/09/2023	ALBI On 02-November-23			Index Future	894.70	899.8760	894.7010	899.8760	107.00
05/09/2023	ALBI On 01-February-24			Index Future	914.69	919.9820	914.6900	919.9820	0.00
05/09/2023	ALBI On 02-May-24			Index Future	935.10	940.5050	935.0970	940.5050	0.00
05/09/2023	ALBI On 01-August-24			Index Future	955.57	961.0880	955.5650	961.0880	0.00
05/09/2023	ALBI On 07-November-24			Index Future	977.38	983.0260	977.3810	983.0260	0.00
05/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/09/2023	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
05/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	ES33 On 02-November-23			Bond Future	12.88	72.0408	71.5107	72.0408	0.00
05/09/2023	ES33 On 01-February-24			Bond Future	13.03	73.6680	73.1258	73.6680	0.00
05/09/2023	ES33 On 02-May-24			Bond Future	13.19	71.5282	70.9739	71.5282	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
05/09/2023	ES33 On 01-August-24			Bond Future	13.36	73.1062	72.5400	73.1062	0.00
05/09/2023	ES33 On 07-November-24			Bond Future	13.58	70.9820	70.4031	70.9820	0.00
05/09/2023	ES42 On 02-November-23			Bond Future	13.39	67.6237	67.1014	67.6237	0.00
05/09/2023	ES42 On 01-February-24			Bond Future	13.53	69.1513	68.6171	69.1513	0.00
05/09/2023	ES42 On 02-May-24			Bond Future	13.68	66.4463	65.9002	66.4463	0.00
05/09/2023	ES42 On 01-August-24			Bond Future	13.85	67.9103	67.3524	67.9103	0.00
05/09/2023	ES42 On 07-November-24			Bond Future	14.04	65.1995	64.6291	65.1995	0.00
05/09/2023	GOVI On 02-November-23			GOVI	881.95	887.0700	881.9510	887.0700	820.00
05/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	1	0	1	0.00
05/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	1	0	1	0.00
05/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	1	0	1	0.00
05/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	38490	0	4	0	0.00
05/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	38690	0	4	0	0.00
05/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	38590	0	4	0	0.00
05/09/2023	GOVI On 01-February-24			GOVI	901.66	906.8900	901.6560	906.8900	0.00
05/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	216660	27	22	27	0.00
05/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	216560	27	22	27	0.00
05/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	216760	27	22	27	0.00
05/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 02-May-24			GOVI	921.77	927.1210	921.7720	927.1210	0.00
05/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	291980	24	29	24	0.00
05/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	292180	24	29	24	0.00
05/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	292080	24	29	24	0.00
05/09/2023	GOVI On 01-August-24			GOVI	941.95	947.4110	941.9480	947.4110	0.00
05/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	4	0	4	0.00
05/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	4	0	4	0.00
05/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	4	0	4	0.00
05/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	14220	0	1	0	0.00
05/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	14420	0	1	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
05/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	14320	0	1	0	0.00
05/09/2023	GOVI On 07-November-24			GOVI	963.45	969.0370	963.4530	969.0370	0.00
05/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	146530	20	15	20	0.00
05/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	146730	20	15	20	0.00
05/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	146630	20	15	20	0.00
05/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2023	IGOV On 02-November-23			Index Future	332.40	333.2060	332.4000	333.2060	475.00
05/09/2023	IGOV On 01-February-24			Index Future	339.91	340.7320	339.9080	340.7320	0.00
05/09/2023	IGOV On 02-May-24			Index Future	347.57	348.4110	347.5700	348.4110	0.00
05/09/2023	IGOV On 01-August-24			Index Future	355.25	356.1140	355.2540	356.1140	0.00
05/09/2023	IGOV On 07-November-24			Index Future	363.45	364.3240	363.4460	364.3240	0.00
05/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.6350	91.6350	91.6350	0.00
05/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
05/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.34	91.6700	91.6600	91.6700	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
05/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.38	91.6550	91.6250	91.6550	0.00
05/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.36	91.6600	91.6400	91.6600	0.00
05/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.33	91.7100	91.6700	91.7100	0.00
05/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.7300	91.6800	91.7300	0.00
05/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.9300	91.8500	91.9300	0.00
05/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.04	92.0600	91.9600	92.0600	0.00
05/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.90	92.2250	92.1050	92.2250	0.00
05/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.86	92.2600	92.1400	92.2600	0.00
05/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.84	92.2750	92.1650	92.2750	0.00
05/09/2023	R035 On 02-November-23			Bond Future	12.03	83.1112	82.4135	83.1112	189,970.00
05/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1015	1	1	1	6,500.00
05/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	550	1	1	1	0.00
05/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	564	1	1	1	0.00
05/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	537	1	1	1	0.00
05/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	46	0	0	0	400.00
05/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	247	0	0	0	400.00
05/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4669	5	5	5	0.00
05/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1097	1	1	1	731.00
05/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7779	8	8	8	0.00
05/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2434	3	2	3	731.00
05/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2631	2	3	2	0.00
05/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	144	0	0	0	731.00
05/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1336	1	1	1	0.00
05/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	518	0	1	0	400.00
05/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5219	5	5	5	0.00
05/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7938	7	8	7	0.00
05/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3877	3	4	3	0.00
05/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3792	3	4	3	0.00
05/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3834	3	4	3	0.00
05/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2765	2	3	2	0.00
05/09/2023	R035 On 01-February-24			Bond Future	12.15	84.9683	84.2550	84.9683	0.00
05/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	818	1	1	1	400.00
05/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7339	8	7	8	0.00
05/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	350	0	0	0	400.00

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05/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3049	3	3	3	0.00
05/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3021	3	3	3	0.00
05/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3078	3	3	3	0.00
05/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2807	2	3	2	0.00
05/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2853	3	3	3	0.00
05/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2830	3	3	3	0.00
05/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6358	6	6	6	0.00
05/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	966	1	1	1	400.00
05/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8781	8	9	8	0.00
05/09/2023	R035 On 02-May-24			Bond Future	12.26	82.3499	81.6208	82.3499	0.00
05/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1325	2	1	2	0.00
05/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1310	2	1	2	0.00
05/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1340	2	1	2	0.00
05/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6920	6	7	6	0.00
05/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7001	6	7	6	0.00
05/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6961	6	7	6	0.00
05/09/2023	R035 On 01-August-24			Bond Future	12.39	84.1488	83.4039	84.1488	0.00
05/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2682	3	3	3	0.00
05/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2660	3	3	3	0.00
05/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2704	3	3	3	0.00
05/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5662	5	6	5	0.00
05/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5723	5	6	5	0.00
05/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5693	5	6	5	0.00
05/09/2023	R035 On 07-November-24			Bond Future	12.56	81.5459	80.7846	81.5459	0.00
05/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3486	4	3	4	0.00
05/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3510	4	4	4	0.00
05/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3463	4	3	4	0.00
05/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5382	5	5	5	0.00
05/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5329	5	5	5	0.00
05/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5355	5	5	5	0.00
05/09/2023	R053 On 02-November-23			Bond Future	12.58	94.5679	93.7956	94.5679	5,189.00
05/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3628	4	4	4	0.00
05/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3672	4	4	4	0.00
05/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3584	4	4	4	0.00

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05/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1956	2	2	2	0.00
05/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1904	2	2	2	0.00
05/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1930	2	2	2	0.00
05/09/2023	R053 On 01-February-24			Bond Future	12.69	96.6811	95.8914	96.6811	0.00
05/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5156	6	5	6	0.00
05/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5115	6	5	6	0.00
05/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5197	6	5	6	0.00
05/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3465	3	3	3	0.00
05/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3520	3	4	3	0.00
05/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3493	3	3	3	0.00
05/09/2023	R053 On 02-May-24			Bond Future	12.81	92.9712	92.1642	92.9712	0.00
05/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6171	7	6	7	0.00
05/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6210	7	6	7	0.00
05/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6131	7	6	7	0.00
05/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4678	4	5	4	0.00
05/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4623	4	5	4	0.00
05/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4650	4	5	4	0.00
05/09/2023	R053 On 01-August-24			Bond Future	12.94	95.0005	94.1761	95.0005	0.00
05/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6749	7	7	7	0.00
05/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6787	7	7	7	0.00
05/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6711	7	7	7	0.00
05/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5399	5	5	5	0.00
05/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5343	5	5	5	0.00
05/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5371	5	5	5	0.00
05/09/2023	R053 On 07-November-24			Bond Future	13.09	91.2859	90.4432	91.2859	0.00
05/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5555	6	6	6	0.00
05/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5521	6	6	6	0.00
05/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5589	6	6	6	0.00
05/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7509	7	8	7	0.00
05/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7581	7	8	7	0.00
05/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7544	7	8	7	0.00
05/09/2023	R186 On 02-November-23			Bond Future	9.08	108.0345	107.7445	108.0345	105,975.00
05/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1232	1	1	1	0.00
05/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1213	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
05/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1252	1	1	1	0.00
05/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	807	1	1	1	1,715.00
05/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3617	4	4	4	0.00
05/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	44	0	0	0	1,715.00
05/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	622	1	1	1	0.00
05/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	389	0	0	0	0.00
05/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	404	0	0	0	0.00
05/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	397	0	0	0	0.00
05/09/2023	R186 On 01-February-24			Bond Future	9.08	105.1380	104.8415	105.1380	0.00
05/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1771	2	2	2	0.00
05/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1789	2	2	2	0.00
05/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1754	2	2	2	0.00
05/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	700	1	1	1	0.00
05/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	685	1	1	1	0.00
05/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	693	1	1	1	0.00
05/09/2023	R186 On 02-May-24			Bond Future	9.08	107.4819	107.1790	107.4819	0.00
05/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	282	0	0	0	0.00
05/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	287	0	0	0	0.00
05/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	277	0	0	0	0.00
05/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3480	4	3	4	0.00
05/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2281	2	2	2	2,030.00
05/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	460	0	0	0	2,030.00
05/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	784	1	1	1	0.00
05/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2874	3	3	3	0.00
05/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2836	3	3	3	0.00
05/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2855	3	3	3	0.00
05/09/2023	R186 On 01-August-24			Bond Future	9.11	104.5210	104.2118	104.5210	0.00
05/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	890	1	1	1	0.00
05/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	900	1	1	1	0.00
05/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	880	1	1	1	0.00
05/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1797	2	2	2	0.00
05/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1775	2	2	2	0.00
05/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1786	2	2	2	0.00
05/09/2023	R186 On 07-November-24			Bond Future	9.18	106.8950	106.5792	106.8950	0.00
05/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1348	2	1	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
05/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1359	2	1	2	0.00
05/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1337	2	1	2	0.00
05/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1442	1	1	1	0.00
05/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1426	1	1	1	0.00
05/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1434	1	1	1	0.00
05/09/2023	R197 On 02-November-23			Bond Future	341.61	341.6382	341.6125	341.6382	0.00
05/09/2023	R202 On 02-November-23			Bond Future	255.96	256.5017	255.9560	256.5017	4,618.00
05/09/2023	R202 On 01-February-24			Bond Future	256.76	257.3185	256.7602	257.3185	460.00
05/09/2023	R202 On 02-May-24			Bond Future	262.55	263.1162	262.5459	263.1162	0.00
05/09/2023	R202 On 01-August-24			Bond Future	263.25	263.8316	263.2498	263.8316	0.00
05/09/2023	R202 On 07-November-24			Bond Future	269.31	269.9016	269.3079	269.9016	0.00
05/09/2023	R209 On 02-November-23			Bond Future	12.10	64.1218	63.5594	64.1218	26,259.00
05/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	333	0	0	0	0.00
05/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	342	0	0	0	0.00
05/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	324	0	0	0	0.00
05/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4000	4	4	4	0.00
05/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3919	3	4	3	0.00
05/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3959	4	4	4	0.00
05/09/2023	R209 On 01-February-24			Bond Future	12.20	65.5546	64.9796	65.5546	1,690.00
05/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2347	3	2	3	0.00
05/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2323	3	2	3	0.00
05/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2370	3	2	3	0.00
05/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2648	2	3	2	0.00
05/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2692	2	3	2	0.00
05/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2670	2	3	2	0.00
05/09/2023	R209 On 02-May-24			Bond Future	12.31	63.8629	63.2752	63.8629	0.00
05/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1083	1	1	1	0.00
05/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1070	1	1	1	0.00
05/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1095	1	1	1	0.00
05/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6376	6	6	6	0.00
05/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6451	6	6	6	0.00
05/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6414	6	6	6	0.00
05/09/2023	R209 On 01-August-24			Bond Future	12.43	65.2574	64.6571	65.2574	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
05/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2291	3	2	3	0.00
05/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2272	3	2	3	0.00
05/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2309	3	2	3	0.00
05/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5154	5	5	5	0.00
05/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5210	5	5	5	0.00
05/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5182	5	5	5	0.00
05/09/2023	R209 On 07-November-24			Bond Future	12.58	63.5839	62.9702	63.5839	0.00
05/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3145	3	3	3	0.00
05/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3124	3	3	3	0.00
05/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3165	3	3	3	0.00
05/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4683	4	5	4	0.00
05/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4730	4	5	4	0.00
05/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4706	4	5	4	0.00
05/09/2023	R210 On 02-November-23			Bond Future	227.18	227.3841	227.1772	227.3841	206.00
05/09/2023	R210 On 01-February-24			Bond Future	232.31	232.5200	232.3083	232.5200	300.00
05/09/2023	R210 On 02-May-24			Bond Future	234.29	234.5031	234.2873	234.5031	0.00
05/09/2023	R210 On 01-August-24			Bond Future	239.46	239.6827	239.4630	239.6827	0.00
05/09/2023	R210 On 07-November-24			Bond Future	241.64	241.8632	241.6399	241.8632	0.00
05/09/2023	R213 On 02-November-23			Bond Future	10.96	82.0783	81.7045	82.0783	33,171.00
05/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1757	2	2	2	0.00
05/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1731	2	2	2	0.00
05/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1783	2	2	2	0.00
05/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7136	7	7	7	0.00
05/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1310	2	1	2	731.00
05/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2685	3	3	3	731.00
05/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1413	1	1	1	0.00
05/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	80	0	0	0	731.00
05/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	667	1	1	1	0.00
05/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1072	1	1	1	0.00
05/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1104	1	1	1	0.00
05/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1088	1	1	1	0.00
05/09/2023	R213 On 01-February-24			Bond Future	11.06	83.9123	83.5301	83.9123	0.00
05/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3973	4	4	4	0.00
05/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	4002	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
05/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3945	4	4	4	0.00
05/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1306	1	1	1	0.00
05/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1283	1	1	1	0.00
05/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1295	1	1	1	0.00
05/09/2023	R213 On 02-May-24			Bond Future	11.15	82.2239	81.8333	82.2239	0.00
05/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1267	1	1	1	0.00
05/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1280	1	1	1	0.00
05/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1254	1	1	1	0.00
05/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4915	5	5	5	0.00
05/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4854	5	5	5	0.00
05/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4885	5	5	5	0.00
05/09/2023	R213 On 01-August-24			Bond Future	11.26	84.0206	83.6218	84.0206	0.00
05/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2360	3	2	3	0.00
05/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2378	3	2	3	0.00
05/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2341	3	2	3	0.00
05/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3939	4	4	4	0.00
05/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3895	4	4	4	0.00
05/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3917	4	4	4	0.00
05/09/2023	R213 On 07-November-24			Bond Future	11.41	82.3704	81.9629	82.3704	0.00
05/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3038	3	3	3	0.00
05/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3057	3	3	3	0.00
05/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	3018	3	3	3	0.00
05/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3782	4	4	4	0.00
05/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3744	4	4	4	0.00
05/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3763	4	4	4	0.00
05/09/2023	R214 On 02-November-23			Bond Future	12.52	59.4855	58.9936	59.4855	19,767.00
05/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	144	0	0	0	0.00
05/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	148	0	0	0	0.00
05/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	139	0	0	0	0.00
05/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5404	5	5	5	0.00
05/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5308	5	5	5	0.00
05/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5356	5	5	5	0.00
05/09/2023	R214 On 01-February-24			Bond Future	12.63	60.8147	60.3118	60.8147	0.00
05/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1567	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
05/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1605	2	2	2	0.00
05/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1586	2	2	2	0.00
05/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3833	4	4	4	0.00
05/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3804	4	4	4	0.00
05/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3862	4	4	4	0.00
05/09/2023	R214 On 02-May-24			Bond Future	12.74	58.8654	58.3513	58.8654	0.00
05/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	959	1	1	1	0.00
05/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	949	1	1	1	0.00
05/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	969	1	1	1	0.00
05/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7070	7	7	7	0.00
05/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7154	7	7	7	0.00
05/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7112	7	7	7	0.00
05/09/2023	R214 On 01-August-24			Bond Future	12.86	60.1512	59.6261	60.1512	0.00
05/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2293	3	2	3	0.00
05/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2275	2	2	2	0.00
05/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2312	3	2	3	0.00
05/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5428	5	5	5	0.00
05/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5487	5	5	5	0.00
05/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5457	5	5	5	0.00
05/09/2023	R214 On 07-November-24			Bond Future	13.01	58.2112	57.6744	58.2112	0.00
05/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3173	3	3	3	0.00
05/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3152	3	3	3	0.00
05/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3193	3	3	3	0.00
05/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4910	5	5	5	0.00
05/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4960	5	5	5	0.00
05/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4935	5	5	5	0.00
05/09/2023	R248 On 02-November-23			Bond Future	12.67	72.8083	72.2439	72.8083	232,739.00
05/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	119	0	0	0	0.00
05/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	123	0	0	0	0.00
05/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	116	0	0	0	0.00
05/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	324	0	0	0	207.00
05/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1515	2	2	2	207.00
05/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5360	6	5	6	0.00
05/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	520	0	1	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2458	2	2	2	0.00
05/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5439	5	5	5	0.00
05/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7348	7	7	7	0.00
05/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7224	7	7	7	0.00
05/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7286	7	7	7	0.00
05/09/2023	R248 On 01-February-24			Bond Future	12.79	74.4352	73.8581	74.4352	0.00
05/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1621	2	2	2	0.00
05/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1642	2	2	2	0.00
05/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1601	2	2	2	0.00
05/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1948	2	2	2	1,000.00
05/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	616	1	1	1	1,000.00
05/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5098	5	5	5	0.00
05/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2048	2	2	2	1,000.00
05/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4690	4	5	4	0.00
05/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8297	8	8	8	0.00
05/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5286	5	5	5	0.00
05/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5208	5	5	5	0.00
05/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5247	5	5	5	0.00
05/09/2023	R248 On 02-May-24			Bond Future	12.90	71.6454	71.0556	71.6454	0.00
05/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1026	1	1	1	0.00
05/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1037	1	1	1	0.00
05/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1014	1	1	1	0.00
05/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9579	9	10	9	0.00
05/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9470	9	9	9	0.00
05/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9525	9	10	9	0.00
05/09/2023	R248 On 01-August-24			Bond Future	13.03	73.2101	72.6076	73.2101	13,000.00
05/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2781	3	3	3	0.00
05/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2803	3	3	3	0.00
05/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2759	3	3	3	0.00
05/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6790	6	7	6	0.00
05/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6718	6	7	6	0.00
05/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6754	6	7	6	0.00
05/09/2023	R248 On 07-November-24			Bond Future	13.19	70.4214	69.8055	70.4214	0.00
05/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4015	4	4	4	0.00
05/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4040	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
05/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3990	4	4	4	0.00
05/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6142	6	6	6	0.00
05/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6083	6	6	6	0.00
05/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6112	6	6	6	0.00
05/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00