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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/10/2023 TO: 04/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	2025 On 02-November-23			Bond Future	172.62	172.6203	172.6220	172.6203	4,757.00
04/10/2023	2025 On 01-February-24			Bond Future	174.69	174.6929	174.6945	174.6929	7,854.00
04/10/2023	2025 On 02-May-24			Bond Future	178.69	178.6864	178.6881	178.6864	0.00
04/10/2023	2025 On 01-August-24			Bond Future	180.92	180.9212	180.9244	180.9212	0.00
04/10/2023	2025 On 07-November-24			Bond Future	185.25	185.2495	185.2549	185.2495	0.00
04/10/2023	2029 On 02-November-23			Bond Future	124.27	124.9140	124.2677	124.9140	1,782.00
04/10/2023	2029 On 01-February-24			Bond Future	127.05	127.7111	127.0500	127.7111	2,664.00
04/10/2023	2029 On 02-May-24			Bond Future	128.59	129.2647	128.5888	129.2647	0.00
04/10/2023	2029 On 01-August-24			Bond Future	131.52	132.2112	131.5206	132.2112	0.00
04/10/2023	2029 On 07-November-24			Bond Future	133.27	133.9734	133.2682	133.9734	0.00
04/10/2023	2030 On 02-November-23			Bond Future	11.14	88.6714	88.2971	88.6714	74,454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	307	0	0	0	0.00
04/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	320	0	0	0	0.00
04/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	295	0	0	0	0.00
04/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
04/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2071	2	2	2	0.00
04/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
04/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	24	0	0	0	500.00
04/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	1648	2	2	2	0.00
04/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
04/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	123	0	0	0	500.00
04/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	848	1	1	1	500.00
04/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	4471	5	4	5	0.00
04/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	67	0	0	0	500.00
04/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	914	1	1	1	0.00
04/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	3088	3	3	3	0.00
04/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	479	0	0	0	500.00
04/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	5193	5	5	5	0.00
04/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	2228	2	2	2	0.00
04/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	4420	4	4	4	0.00
04/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	352	0	0	0	800.00
04/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	6589	6	7	6	0.00
04/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1659	1	2	1	0.00
04/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1603	1	2	1	0.00
04/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1631	1	2	1	0.00
04/10/2023	2030 On 01-February-24			Bond Future	11.25	86.6293	86.2466	86.6293	21,030.00
04/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	364	0	0	0	400.00
04/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	3951	4	4	4	0.00
04/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	1938	2	2	2	0.00
04/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	298	0	0	0	1,360.00
04/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	175	0	0	0	400.00
04/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2046	2	2	2	0.00
04/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2067	2	2	2	0.00
04/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2024	2	2	2	0.00
04/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3250	4	3	4	0.00
04/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	329	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	281	0	0	0	500.00
04/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	581	1	1	1	500.00
04/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3277	4	3	4	0.00
04/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	412	0	0	0	200.00
04/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1346	2	1	2	0.00
04/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	2983	3	3	3	0.00
04/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	1067	1	1	1	200.00
04/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	2325	2	2	2	700.00
04/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4785	4	5	4	0.00
04/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	946	1	1	1	500.00
04/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	4008	4	4	4	0.00
04/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5779	5	6	5	0.00
04/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	957	1	1	1	500.00
04/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	5366	5	5	5	0.00
04/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1637	1	2	1	0.00
04/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1603	1	2	1	0.00
04/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1620	1	2	1	0.00
04/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	5109	5	5	5	0.00
04/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1706	2	2	2	1,360.00
04/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	5627	5	6	5	0.00
04/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	725	1	1	1	400.00
04/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	7029	7	7	7	0.00
04/10/2023	2030 On 02-May-24			Bond Future	11.37	88.5894	88.1980	88.5894	0.00
04/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	467	1	0	1	0.00
04/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	472	1	0	1	0.00
04/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	462	1	0	1	0.00
04/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	670	1	1	1	1,000.00
04/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	3643	4	4	4	0.00
04/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	392	0	0	0	1,000.00
04/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1386	2	1	2	1,080.00
04/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	4795	5	5	5	0.00
04/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	1870	2	2	2	500.00
04/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	6995	7	7	7	0.00
04/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1122	1	1	1	500.00
04/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2806	3	3	3	0.00

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04/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	603	1	1	1	500.00
04/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3990	4	4	4	0.00
04/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	1087	1	1	1	1,080.00
04/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	3475	3	3	3	0.00
04/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	5364	5	5	5	0.00
04/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1521	1	2	1	1,000.00
04/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	7123	7	7	7	0.00
04/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	6576	6	7	6	0.00
04/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	6504	6	7	6	0.00
04/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	6540	6	7	6	0.00
04/10/2023	2030 On 01-August-24			Bond Future	11.50	86.5822	86.1825	86.5822	0.00
04/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	983	1	1	1	0.00
04/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	992	1	1	1	0.00
04/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	975	1	1	1	0.00
04/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	5193	5	5	5	0.00
04/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	5133	5	5	5	0.00
04/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	5163	5	5	5	0.00
04/10/2023	2030 On 07-November-24			Bond Future	11.66	88.6284	88.2203	88.6284	221.00
04/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1387	2	1	2	0.00
04/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1399	2	1	2	0.00
04/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1375	2	1	2	0.00
04/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4658	4	5	4	0.00
04/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	4610	4	5	4	0.00
04/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4634	4	5	4	0.00
04/10/2023	2032 On 02-November-23			Bond Future	12.00	81.7389	81.3455	81.7389	163,968.00
04/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	16	0	0	0	0.00
04/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	14	0	0	0	0.00
04/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	18	0	0	0	0.00
04/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
04/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	749	1	1	1	0.00
04/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
04/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
04/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	506	1	1	1	0.00
04/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	26	0	0	0	0.00

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04/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
04/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	140	0	0	0	0.00
04/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
04/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	238	0	0	0	0.00
04/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	3	0	0	0	500.00
04/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	1744	2	2	2	0.00
04/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
04/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	4234	4	4	4	0.00
04/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	571	0	1	0	500.00
04/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	6688	6	7	6	0.00
04/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	2055	2	2	2	15,500.00
04/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7900	8	8	8	0.00
04/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	2423	2	2	2	500.00
04/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	3348	3	3	3	500.00
04/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	6090	6	6	6	0.00
04/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1494	1	1	1	500.00
04/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	4667	4	5	4	500.00
04/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	6738	6	7	6	0.00
04/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	1189	1	1	1	0.00
04/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	5399	5	5	5	0.00
04/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	3530	3	4	3	0.00
04/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	3622	3	4	3	0.00
04/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	3576	3	4	3	0.00
04/10/2023	2032 On 01-February-24			Bond Future	12.13	83.5492	83.1468	83.5492	10,230.00
04/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	82	0	0	0	1,200.00
04/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	308	0	0	0	1,200.00
04/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3492	4	3	4	0.00
04/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1569	2	2	2	0.00
04/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1550	2	2	2	0.00
04/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1589	2	2	2	0.00
04/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	233	0	0	0	500.00
04/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	526	1	1	1	500.00
04/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	3817	4	4	4	0.00
04/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	318	0	0	0	200.00
04/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1399	2	1	2	0.00

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04/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3150	3	3	3	0.00
04/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1546	1	2	1	200.00
04/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	3098	3	3	3	200.00
04/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	6564	6	7	6	0.00
04/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	1234	1	1	1	500.00
04/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	5283	5	5	5	0.00
04/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	7407	7	7	7	0.00
04/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2836	3	3	3	0.00
04/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2887	3	3	3	0.00
04/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2862	3	3	3	0.00
04/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1375	1	1	1	1,200.00
04/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	6651	6	7	6	0.00
04/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	10173	10	10	10	0.00
04/10/2023	2032 On 02-May-24			Bond Future	12.26	81.2766	80.8651	81.2766	0.00
04/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	497	1	0	1	0.00
04/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	491	1	0	1	0.00
04/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	503	1	1	1	0.00
04/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	520	1	1	1	500.00
04/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	895	1	1	1	500.00
04/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5295	6	5	6	0.00
04/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1179	1	1	1	1,550.00
04/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	5807	6	6	6	0.00
04/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	703	1	1	1	1,000.00
04/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	4483	5	4	5	0.00
04/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	398	0	0	0	1,000.00
04/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	557	1	1	1	1,550.00
04/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	7045	7	7	7	0.00
04/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	9155	9	9	9	0.00
04/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1813	2	2	2	1,000.00
04/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1316	1	1	1	1,550.00
04/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	5237	5	5	5	0.00
04/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7903	8	8	8	0.00
04/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1486	1	1	1	500.00
04/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	6155	6	6	6	0.00
04/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	8156	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	8283	8	8	8	0.00
04/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	8369	8	8	8	0.00
04/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	8326	8	8	8	0.00
04/10/2023	2032 On 01-August-24			Bond Future	12.41	83.1099	82.6896	83.1099	0.00
04/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1053	1	1	1	0.00
04/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1043	1	1	1	0.00
04/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1062	1	1	1	0.00
04/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	6566	6	7	6	0.00
04/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	6638	6	7	6	0.00
04/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	6602	6	7	6	0.00
04/10/2023	2032 On 07-November-24			Bond Future	12.59	80.9074	80.4781	80.9074	243.00
04/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5277	6	5	6	0.00
04/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1614	2	2	2	1,615.00
04/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1399	2	1	2	0.00
04/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1388	2	1	2	0.00
04/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1410	2	1	2	0.00
04/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	6049	6	6	6	0.00
04/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	6114	6	6	6	0.00
04/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	6081	6	6	6	0.00
04/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	2224	2	2	2	1,615.00
04/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5599	5	6	5	0.00
04/10/2023	2033 On 02-November-23			Bond Future	116.59	116.5234	116.5902	116.5234	1,771.00
04/10/2023	2033 On 01-February-24			Bond Future	119.20	119.1326	119.2006	119.1326	6,284.00
04/10/2023	2033 On 02-May-24			Bond Future	120.46	120.3950	120.4648	120.3950	0.00
04/10/2023	2033 On 01-August-24			Bond Future	123.21	123.1393	123.2114	123.1393	0.00
04/10/2023	2033 On 07-November-24			Bond Future	124.66	124.5863	124.6619	124.5863	0.00
04/10/2023	2037 On 02-November-23			Bond Future	12.94	74.7983	74.4959	74.7983	67,590.00
04/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	3	0	0	0	0.00
04/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	4	0	0	0	0.00
04/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	3	0	0	0	0.00
04/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	4596	5	5	5	0.00
04/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	367	0	0	0	731.00
04/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	44	0	0	0	731.00
04/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4770	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
04/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	111	0	0	0	731.00
04/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2456	2	2	2	0.00
04/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	7335	7	7	7	0.00
04/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	7222	7	7	7	0.00
04/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	7278	7	7	7	0.00
04/10/2023	2037 On 01-February-24			Bond Future	13.08	72.1986	71.8894	72.1986	82,958.00
04/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	925	1	1	1	0.00
04/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	939	1	1	1	0.00
04/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	910	1	1	1	0.00
04/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5077	5	5	5	0.00
04/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2107	2	2	2	0.00
04/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	630	1	1	1	2,500.00
04/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2827	3	3	3	2,500.00
04/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5651	5	6	5	0.00
04/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	1127	1	1	1	2,500.00
04/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4769	5	5	5	0.00
04/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4693	4	5	4	0.00
04/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4731	5	5	5	0.00
04/10/2023	2037 On 02-May-24			Bond Future	13.22	73.8322	73.5159	73.8322	0.00
04/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	467	1	0	1	0.00
04/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	473	1	0	1	0.00
04/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	461	1	0	1	0.00
04/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9771	10	10	10	0.00
04/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9670	9	10	9	0.00
04/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9721	9	10	9	0.00
04/10/2023	2037 On 01-August-24			Bond Future	13.38	71.2415	70.9185	71.2415	0.00
04/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1325	1	1	1	0.00
04/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1337	1	1	1	0.00
04/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1314	1	1	1	0.00
04/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7695	7	8	7	0.00
04/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7613	7	8	7	0.00
04/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7654	7	8	7	0.00
04/10/2023	2037 On 07-November-24			Bond Future	13.55	72.9236	72.5938	72.9236	469.00
04/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2068	2	2	2	0.00
04/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2084	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2051	2	2	2	0.00
04/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6751	7	7	7	0.00
04/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6684	6	7	6	0.00
04/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6717	7	7	7	0.00
04/10/2023	2038 On 02-November-23			Bond Future	126.02	125.9419	126.0153	125.9419	2,726.00
04/10/2023	2038 On 01-February-24			Bond Future	126.82	126.7452	126.8201	126.7452	1,961.00
04/10/2023	2038 On 02-May-24			Bond Future	129.72	129.6426	129.7193	129.6426	0.00
04/10/2023	2038 On 01-August-24			Bond Future	130.61	130.5296	130.6093	130.5296	0.00
04/10/2023	2038 On 07-November-24			Bond Future	133.73	133.6511	133.7341	133.6511	0.00
04/10/2023	2040 On 02-November-23			Bond Future	13.16	75.2389	74.7649	75.2389	36,437.00
04/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	3864	4	4	4	0.00
04/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1051	1	1	1	0.00
04/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	1	0	0	0	0.00
04/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1	0	0	0	0.00
04/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	1	0	0	0	0.00
04/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
04/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	22	0	0	0	875.00
04/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	756	1	1	1	0.00
04/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	227	0	0	0	128.00
04/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	2812	3	3	3	0.00
04/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	4	0	0	0	128.00
04/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	3210	3	3	3	0.00
04/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	7590	7	8	7	0.00
04/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	409	0	0	0	128.00
04/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1749	1	2	1	875.00
04/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5831	5	6	5	0.00
04/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	9427	9	9	9	0.00
04/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8807	8	9	8	0.00
04/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8930	8	9	8	0.00
04/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8868	8	9	8	0.00
04/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	1365	1	1	1	0.00
04/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	211	0	0	0	0.00
04/10/2023	2040 On 01-February-24			Bond Future	13.31	72.3986	71.9139	72.3986	97,612.00
04/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	684	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	672	1	1	1	0.00
04/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	696	1	1	1	0.00
04/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5795	5	6	5	0.00
04/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5884	6	6	6	0.00
04/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5840	5	6	5	0.00
04/10/2023	2040 On 02-May-24			Bond Future	13.45	74.0367	73.5411	74.0367	0.00
04/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	446	1	0	1	0.00
04/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	439	1	0	1	0.00
04/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	452	1	0	1	0.00
04/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	10543	10	11	10	0.00
04/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	10654	10	11	10	0.00
04/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	10598	10	11	10	0.00
04/10/2023	2040 On 01-August-24			Bond Future	13.61	71.2002	70.6937	71.2002	0.00
04/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1400	2	1	2	0.00
04/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1388	2	1	2	0.00
04/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1413	2	1	2	0.00
04/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	8034	8	8	8	0.00
04/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	8121	8	8	8	0.00
04/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	8077	8	8	8	0.00
04/10/2023	2040 On 07-November-24			Bond Future	13.78	72.8808	72.3633	72.8808	953.00
04/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2293	2	2	2	0.00
04/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2275	2	2	2	0.00
04/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2311	3	2	3	0.00
04/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6946	7	7	7	0.00
04/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	7015	7	7	7	0.00
04/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6981	7	7	7	0.00
04/10/2023	2044 On 02-November-23			Bond Future	13.23	71.4138	70.9692	71.4138	51,691.00
04/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
04/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
04/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
04/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	676	1	1	1	0.00
04/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	305	0	0	0	0.00
04/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	8	0	0	0	5,860.00
04/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2857	3	3	3	5,860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1892	2	2	2	6,375.00
04/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6841	6	7	6	0.00
04/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	9612	9	10	9	0.00
04/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	9485	9	9	9	0.00
04/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	9549	9	10	9	0.00
04/10/2023	2044 On 01-February-24			Bond Future	13.38	68.6140	68.1594	68.6140	51,068.00
04/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2198	2	2	2	0.00
04/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	537	1	1	1	0.00
04/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	546	1	1	1	0.00
04/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	528	1	1	1	0.00
04/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	6476	6	6	6	0.00
04/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	6379	6	6	6	0.00
04/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	6428	6	6	6	0.00
04/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2832	3	3	3	5,000.00
04/10/2023	2044 On 02-May-24			Bond Future	13.52	70.1664	69.7015	70.1664	0.00
04/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	427	0	0	0	0.00
04/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	433	0	0	0	0.00
04/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	421	0	0	0	0.00
04/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10793	10	11	10	0.00
04/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10680	10	11	10	0.00
04/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10736	10	11	10	0.00
04/10/2023	2044 On 01-August-24			Bond Future	13.67	67.3677	66.8928	67.3677	0.00
04/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1275	1	1	1	0.00
04/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1287	1	1	1	0.00
04/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1264	1	1	1	0.00
04/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8583	8	9	8	0.00
04/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	8491	8	8	8	0.00
04/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8537	8	9	8	0.00
04/10/2023	2044 On 07-November-24			Bond Future	13.84	68.9578	68.4723	68.9578	0.00
04/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2292	2	2	2	0.00
04/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2310	2	2	2	0.00
04/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2328	3	2	3	0.00
04/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6930	7	7	7	0.00
04/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6965	7	7	7	0.00
04/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	7000	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	2046 On 02-November-23			Bond Future	107.90	108.0874	107.9012	108.0874	11,062.00
04/10/2023	2046 On 01-February-24			Bond Future	110.32	110.5076	110.3171	110.5076	5,077.00
04/10/2023	2046 On 02-May-24			Bond Future	110.69	110.8877	110.6932	110.8877	0.00
04/10/2023	2046 On 01-August-24			Bond Future	113.22	113.4149	113.2167	113.4149	0.00
04/10/2023	2046 On 07-November-24			Bond Future	113.72	113.9255	113.7246	113.9255	0.00
04/10/2023	2050 On 02-November-23			Bond Future	109.85	109.4160	109.8495	109.4160	10,362.00
04/10/2023	2050 On 01-February-24			Bond Future	110.06	109.6186	110.0617	109.6186	3,717.00
04/10/2023	2050 On 02-May-24			Bond Future	112.58	112.1245	112.5778	112.1245	0.00
04/10/2023	2050 On 01-August-24			Bond Future	112.84	112.3754	112.8402	112.3754	0.00
04/10/2023	2050 On 07-November-24			Bond Future	115.54	115.0623	115.5397	115.0623	0.00
04/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	AL37 On 02-November-23			Index Future	885.55	888.4740	885.5540	888.4740	0.00
04/10/2023	AL37 On 01-February-24			Index Future	905.17	908.1500	905.1650	908.1500	0.00
04/10/2023	AL37 On 02-May-24			Index Future	925.65	928.6970	925.6450	928.6970	0.00
04/10/2023	AL37 On 01-August-24			Index Future	946.54	949.6640	946.5440	949.6640	0.00
04/10/2023	AL37 On 07-November-24			Index Future	969.00	972.1880	968.9980	972.1880	0.00
04/10/2023	AL7T On 02-November-23			Index Future	987.62	993.0040	987.6190	993.0040	0.00
04/10/2023	AL7T On 01-February-24			Index Future	1009.49	1014.9940	1009.4890	1014.9940	0.00
04/10/2023	AL7T On 02-May-24			Index Future	1032.33	1037.9590	1032.3290	1037.9590	0.00
04/10/2023	AL7T On 01-August-24			Index Future	1055.64	1061.3930	1055.6380	1061.3930	0.00
04/10/2023	AL7T On 07-November-24			Index Future	1080.68	1086.5660	1080.6790	1086.5660	0.00
04/10/2023	ALBI On 02-November-23			Index Future	866.12	870.4050	866.1230	870.4050	107.00
04/10/2023	ALBI On 01-February-24			Index Future	885.30	889.6810	885.3030	889.6810	0.00
04/10/2023	ALBI On 02-May-24			Index Future	905.33	909.8110	905.3330	909.8110	0.00
04/10/2023	ALBI On 01-August-24			Index Future	925.77	930.3510	925.7740	930.3510	0.00
04/10/2023	ALBI On 07-November-24			Index Future	947.74	952.4170	947.7350	952.4170	0.00
04/10/2023	C002 On 31-March-32			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
04/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C431 On 31-January-31			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
04/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	ES33 On 02-November-23			Bond Future	13.45	69.4419	69.1087	69.4419	0.00
04/10/2023	ES33 On 01-February-24			Bond Future	13.63	70.9968	70.6560	70.9968	0.00
04/10/2023	ES33 On 02-May-24			Bond Future	13.81	68.8199	68.4713	68.8199	0.00
04/10/2023	ES33 On 01-August-24			Bond Future	14.00	70.3876	70.0315	70.3876	0.00
04/10/2023	ES33 On 07-November-24			Bond Future	14.23	68.2643	67.9006	68.2643	0.00
04/10/2023	ES42 On 02-November-23			Bond Future	13.91	65.0476	64.6529	65.0476	0.00
04/10/2023	ES42 On 01-February-24			Bond Future	14.07	66.5042	66.1005	66.5042	0.00
04/10/2023	ES42 On 02-May-24			Bond Future	14.24	63.7617	63.3488	63.7617	0.00
04/10/2023	ES42 On 01-August-24			Bond Future	14.42	65.2135	64.7915	65.2135	0.00
04/10/2023	ES42 On 07-November-24			Bond Future	14.63	62.5012	62.0700	62.5012	0.00
04/10/2023	GOVI On 02-November-23			GOVI	853.53	857.7670	853.5300	857.7670	817.00
04/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	322800	28	32	28	0.00
04/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	322700	28	32	28	0.00
04/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	322900	28	32	28	0.00
04/10/2023	GOVI On 01-February-24			GOVI	872.43	876.7630	872.4310	876.7630	0.00
04/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	75490	3	8	3	0.00
04/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	75690	3	8	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	75590	3	8	3	0.00
04/10/2023	GOVI On 02-May-24			GOVI	892.17	896.6000	892.1700	896.6000	0.00
04/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	588000	54	59	54	0.00
04/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	588200	54	59	54	0.00
04/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	588100	54	59	54	0.00
04/10/2023	GOVI On 01-August-24			GOVI	912.31	916.8420	912.3140	916.8420	0.00
04/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	310560	27	31	27	0.00
04/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	310760	27	31	27	0.00
04/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	310660	27	31	27	0.00
04/10/2023	GOVI On 07-November-24			GOVI	933.96	938.5880	933.9550	938.5880	0.00
04/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
04/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	148450	10	15	10	0.00
04/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	148350	10	15	10	0.00
04/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	148250	10	15	10	0.00
04/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2023	IGOV On 02-November-23			Index Future	327.85	327.8920	327.8500	327.8920	475.00
04/10/2023	IGOV On 01-February-24			Index Future	335.19	335.2340	335.1900	335.2340	0.00
04/10/2023	IGOV On 02-May-24			Index Future	342.85	342.8980	342.8530	342.8980	0.00
04/10/2023	IGOV On 01-August-24			Index Future	350.67	350.7160	350.6710	350.7160	0.00
04/10/2023	IGOV On 07-November-24			Index Future	359.07	359.1150	359.0710	359.1150	0.00
04/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/10/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
04/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.36	91.6450	91.6410	91.6450	0.00
04/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.40	91.6050	91.6010	91.6050	0.00
04/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.61	91.4180	91.3910	91.4180	0.00
04/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.64	91.3650	91.3610	91.3650	0.00
04/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.69	91.3150	91.3110	91.3150	0.00
04/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.70	91.3040	91.3010	91.3040	0.00
04/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.64	91.3630	91.3610	91.3630	0.00
04/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.55	91.4550	91.4510	91.4550	0.00
04/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.48	91.5250	91.5210	91.5250	0.00
04/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.42	91.5850	91.5810	91.5850	0.00
04/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.38	91.6250	91.6210	91.6250	0.00
04/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.43	91.5750	91.5710	91.5750	0.00
04/10/2023	R035 On 02-November-23			Bond Future	12.64	79.7409	79.2851	79.7409	172,495.00
04/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	37	0	0	0	6,500.00
04/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	8	0	0	0	0.00
04/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	8	0	0	0	0.00
04/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	9	0	0	0	0.00
04/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	1	0	0	0	400.00
04/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	1749	2	2	2	0.00
04/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
04/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	4612	5	5	5	0.00
04/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	373	1	0	1	731.00
04/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	45	0	0	0	731.00
04/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	4707	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
04/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	105	0	0	0	731.00
04/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	2403	2	2	2	0.00
04/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	8102	8	8	8	0.00
04/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	11021	11	11	11	0.00
04/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	726	1	1	1	400.00
04/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	6366	6	6	6	0.00
04/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	6476	6	6	6	0.00
04/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	6421	6	6	6	0.00
04/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4915	4	5	4	0.00
04/10/2023	R035 On 01-February-24			Bond Future	12.79	81.5069	81.0409	81.5069	10,750.00
04/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	174	0	0	0	400.00
04/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4469	5	4	5	0.00
04/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	57	0	0	0	400.00
04/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1146	1	1	1	0.00
04/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1130	1	1	1	0.00
04/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1163	1	1	1	0.00
04/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	4107	4	4	4	0.00
04/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	4176	4	4	4	0.00
04/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	4141	4	4	4	0.00
04/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8929	9	9	9	0.00
04/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1311	1	1	1	400.00
04/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	11702	11	12	11	0.00
04/10/2023	R035 On 02-May-24			Bond Future	12.93	78.8374	78.3608	78.8374	0.00
04/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	486	1	0	1	0.00
04/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	499	1	0	1	0.00
04/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	492	1	0	1	0.00
04/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	9388	9	9	9	0.00
04/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	9339	9	9	9	0.00
04/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	9437	9	9	9	0.00
04/10/2023	R035 On 01-August-24			Bond Future	13.07	80.6159	80.1289	80.6159	0.00
04/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1240	1	1	1	0.00
04/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1229	1	1	1	0.00
04/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1251	1	1	1	0.00
04/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	7485	7	7	7	0.00
04/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	7567	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	7526	7	8	7	0.00
04/10/2023	R035 On 07-November-24			Bond Future	13.26	78.0048	77.5072	78.0048	0.00
04/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1698	2	2	2	0.00
04/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1685	2	2	2	0.00
04/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	1711	2	2	2	0.00
04/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6808	6	7	6	0.00
04/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6881	7	7	7	0.00
04/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6844	7	7	7	0.00
04/10/2023	R053 On 02-November-23			Bond Future	13.09	90.8221	90.2372	90.8221	5,189.00
04/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	836	1	1	1	0.00
04/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	813	1	1	1	0.00
04/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	860	1	1	1	0.00
04/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2651	2	3	2	0.00
04/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2743	2	3	2	0.00
04/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2697	2	3	2	0.00
04/10/2023	R053 On 01-February-24			Bond Future	13.23	92.8336	92.2355	92.8336	0.00
04/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2430	3	2	3	0.00
04/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2460	3	2	3	0.00
04/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2400	3	2	3	0.00
04/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4461	4	4	4	0.00
04/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	4384	4	4	4	0.00
04/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	4422	4	4	4	0.00
04/10/2023	R053 On 02-May-24			Bond Future	13.36	89.0680	88.4564	89.0680	0.00
04/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3400	4	3	4	0.00
04/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3369	4	3	4	0.00
04/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3431	4	3	4	0.00
04/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5551	5	6	5	0.00
04/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5624	5	6	5	0.00
04/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5587	5	6	5	0.00
04/10/2023	R053 On 01-August-24			Bond Future	13.50	91.0766	90.4518	91.0766	0.00
04/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4040	4	4	4	0.00
04/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4071	4	4	4	0.00
04/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4010	4	4	4	0.00
04/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	6422	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	6350	6	6	6	0.00
04/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	6386	6	6	6	0.00
04/10/2023	R053 On 07-November-24			Bond Future	13.67	87.3559	86.7172	87.3559	0.00
04/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3195	3	3	3	0.00
04/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3219	3	3	3	0.00
04/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3171	3	3	3	0.00
04/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8956	9	9	9	0.00
04/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8865	8	9	8	0.00
04/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8910	9	9	9	0.00
04/10/2023	R186 On 02-November-23			Bond Future	9.74	106.2339	105.9787	106.2339	121,965.00
04/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	116	0	0	0	0.00
04/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	122	0	0	0	0.00
04/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	109	0	0	0	0.00
04/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	21	0	0	0	1,715.00
04/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	1881	2	2	2	0.00
04/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	75	0	0	0	1,715.00
04/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1602	1	2	1	0.00
04/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	1067	1	1	1	0.00
04/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	1025	1	1	1	0.00
04/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	1046	1	1	1	0.00
04/10/2023	R186 On 01-February-24			Bond Future	9.81	103.2766	103.0156	103.2766	24,990.00
04/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	566	1	1	1	0.00
04/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	576	1	1	1	0.00
04/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	556	1	1	1	0.00
04/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	1328	1	1	1	0.00
04/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	1298	1	1	1	0.00
04/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	1313	1	1	1	0.00
04/10/2023	R186 On 02-May-24			Bond Future	9.88	105.6134	105.3464	105.6134	0.00
04/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	55	0	0	0	0.00
04/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	56	0	0	0	0.00
04/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	54	0	0	0	0.00
04/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	1946	2	2	2	0.00
04/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	983	1	1	1	2,030.00
04/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	758	1	1	1	2,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1318	1	1	1	0.00
04/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	4483	4	4	4	0.00
04/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	4437	4	4	4	0.00
04/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	4460	4	4	4	0.00
04/10/2023	R186 On 01-August-24			Bond Future	9.96	102.6857	102.4133	102.6857	0.00
04/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	240	0	0	0	0.00
04/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	243	0	0	0	0.00
04/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	237	0	0	0	0.00
04/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2953	3	3	3	0.00
04/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2916	3	3	3	0.00
04/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2935	3	3	3	0.00
04/10/2023	R186 On 07-November-24			Bond Future	10.11	105.1134	104.8358	105.1134	2,513.00
04/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	475	1	0	1	0.00
04/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	469	1	0	1	0.00
04/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	482	1	0	1	0.00
04/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	2292	2	2	2	0.00
04/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	2317	2	2	2	0.00
04/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	2305	2	2	2	0.00
04/10/2023	R197 On 02-November-23			Bond Future	342.12	341.9932	342.1197	341.9932	0.00
04/10/2023	R202 On 02-November-23			Bond Future	253.20	253.0602	253.2030	253.0602	4,558.00
04/10/2023	R202 On 01-February-24			Bond Future	253.90	253.7547	253.9003	253.7547	948.00
04/10/2023	R202 On 02-May-24			Bond Future	259.70	259.5555	259.7046	259.5555	0.00
04/10/2023	R202 On 01-August-24			Bond Future	260.53	260.3756	260.5306	260.3756	0.00
04/10/2023	R202 On 07-November-24			Bond Future	266.76	266.6029	266.7647	266.6029	0.00
04/10/2023	R209 On 02-November-23			Bond Future	12.70	61.2366	60.8814	61.2366	25,378.00
04/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	3	0	0	0	0.00
04/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	3	0	0	0	0.00
04/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	3	0	0	0	0.00
04/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	6258	6	6	6	0.00
04/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	6357	6	6	6	0.00
04/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	6307	6	6	6	0.00
04/10/2023	R209 On 01-February-24			Bond Future	12.83	62.5927	62.2296	62.5927	3,700.00
04/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	866	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	852	1	1	1	0.00
04/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	879	1	1	1	0.00
04/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3907	4	4	4	0.00
04/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3972	4	4	4	0.00
04/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3939	4	4	4	0.00
04/10/2023	R209 On 02-May-24			Bond Future	12.95	60.8552	60.4838	60.8552	0.00
04/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	398	0	0	0	0.00
04/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	392	0	0	0	0.00
04/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	403	0	0	0	0.00
04/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	8476	8	8	8	0.00
04/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8565	8	9	8	0.00
04/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	8520	8	9	8	0.00
04/10/2023	R209 On 01-August-24			Bond Future	13.09	62.2279	61.8484	62.2279	0.00
04/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1093	1	1	1	0.00
04/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1082	1	1	1	0.00
04/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1103	1	1	1	0.00
04/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6756	6	7	6	0.00
04/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6829	7	7	7	0.00
04/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6792	7	7	7	0.00
04/10/2023	R209 On 07-November-24			Bond Future	13.25	60.5419	60.1542	60.5419	101.00
04/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1643	2	2	2	0.00
04/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1655	2	2	2	0.00
04/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1631	2	2	2	0.00
04/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	6053	6	6	6	0.00
04/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5989	6	6	6	0.00
04/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	6021	6	6	6	0.00
04/10/2023	R210 On 02-November-23			Bond Future	226.30	226.1817	226.2994	226.1817	246.00
04/10/2023	R210 On 01-February-24			Bond Future	231.37	231.2464	231.3664	231.2464	501.00
04/10/2023	R210 On 02-May-24			Bond Future	233.40	233.2792	233.4025	233.2792	0.00
04/10/2023	R210 On 01-August-24			Bond Future	238.72	238.5963	238.7236	238.5963	0.00
04/10/2023	R210 On 07-November-24			Bond Future	241.10	240.9666	241.1008	240.9666	0.00
04/10/2023	R213 On 02-November-23			Bond Future	11.68	79.1056	78.6844	79.1056	27,704.00
04/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	113	0	0	0	0.00
04/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	119	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	106	0	0	0	0.00
04/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4141	5	4	5	0.00
04/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	468	1	0	1	731.00
04/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	33	0	0	0	731.00
04/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	3155	3	3	3	0.00
04/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	106	0	0	0	731.00
04/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	1470	1	1	1	0.00
04/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	2500	2	2	2	0.00
04/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	2428	2	2	2	0.00
04/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	2464	2	2	2	0.00
04/10/2023	R213 On 01-February-24			Bond Future	11.82	80.8576	80.4269	80.8576	0.00
04/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	1726	2	2	2	0.00
04/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	1746	2	2	2	0.00
04/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	1706	2	2	2	0.00
04/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	2171	2	2	2	0.00
04/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	2130	2	2	2	0.00
04/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	2150	2	2	2	0.00
04/10/2023	R213 On 02-May-24			Bond Future	11.94	79.1270	78.6866	79.1270	0.00
04/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	461	1	0	1	0.00
04/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	466	1	0	1	0.00
04/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	456	1	0	1	0.00
04/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	7263	7	7	7	0.00
04/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	7187	7	7	7	0.00
04/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	7225	7	7	7	0.00
04/10/2023	R213 On 01-August-24			Bond Future	12.07	80.9122	80.4623	80.9122	0.00
04/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1010	1	1	1	0.00
04/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1020	1	1	1	0.00
04/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1002	1	1	1	0.00
04/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5759	5	6	5	0.00
04/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5695	5	6	5	0.00
04/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5727	5	6	5	0.00
04/10/2023	R213 On 07-November-24			Bond Future	12.25	79.2636	78.8040	79.2636	0.00
04/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1374	2	1	2	0.00
04/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1363	2	1	2	0.00
04/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1384	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
04/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	5230	5	5	5	0.00
04/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	5286	5	5	5	0.00
04/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	5258	5	5	5	0.00
04/10/2023	R214 On 02-November-23			Bond Future	13.05	57.0167	56.6411	57.0167	21,019.00
04/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1	0	0	0	0.00
04/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	1	0	0	0	0.00
04/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
04/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	7513	7	8	7	0.00
04/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7618	7	8	7	0.00
04/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	7565	7	8	7	0.00
04/10/2023	R214 On 01-February-24			Bond Future	13.18	58.2794	57.8954	58.2794	0.00
04/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	490	1	0	1	0.00
04/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	482	1	0	1	0.00
04/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	498	1	0	1	0.00
04/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	5114	5	5	5	0.00
04/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	5194	5	5	5	0.00
04/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	5153	5	5	5	0.00
04/10/2023	R214 On 02-May-24			Bond Future	13.31	56.2923	55.8996	56.2923	0.00
04/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	363	0	0	0	0.00
04/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	358	0	0	0	0.00
04/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	368	0	0	0	0.00
04/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8920	9	9	9	0.00
04/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	9015	9	9	9	0.00
04/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8967	9	9	9	0.00
04/10/2023	R214 On 01-August-24			Bond Future	13.44	57.5621	57.1609	57.5621	0.00
04/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1163	1	1	1	0.00
04/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1153	1	1	1	0.00
04/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1174	1	1	1	0.00
04/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6755	6	7	6	0.00
04/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6830	7	7	7	0.00
04/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6792	7	7	7	0.00
04/10/2023	R214 On 07-November-24			Bond Future	13.60	55.6147	55.2046	55.6147	0.00
04/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	1838	2	2	2	0.00
04/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	1853	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	1823	2	2	2	0.00
04/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	6101	6	6	6	0.00
04/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	6039	6	6	6	0.00
04/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	6070	6	6	6	0.00
04/10/2023	R248 On 02-November-23			Bond Future	13.14	70.1443	69.6926	70.1443	73,110.00
04/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
04/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
04/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
04/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	165	0	0	0	207.00
04/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	2732	3	3	3	0.00
04/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	4	0	0	0	207.00
04/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3658	3	4	3	0.00
04/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	7670	7	8	7	0.00
04/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	443	0	0	0	207.00
04/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9784	9	10	9	0.00
04/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	9653	9	10	9	0.00
04/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9719	9	10	9	0.00
04/10/2023	R248 On 01-February-24			Bond Future	13.29	71.6978	71.2359	71.6978	167,550.00
04/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4504	5	5	5	0.00
04/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2137	2	2	2	0.00
04/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	510	1	1	1	0.00
04/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	519	1	1	1	0.00
04/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	502	1	1	1	0.00
04/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	141	0	0	0	1,000.00
04/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	663	1	1	1	1,000.00
04/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	2858	3	3	3	0.00
04/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2431	2	2	2	1,000.00
04/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	6027	6	6	6	0.00
04/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	10445	10	10	10	0.00
04/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6809	6	7	6	0.00
04/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6708	6	7	6	0.00
04/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6758	6	7	6	0.00
04/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	3091	3	3	3	0.00
04/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1506	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2023	R248 On 02-May-24			Bond Future	13.42	68.8699	68.3976	68.8699	0.00
04/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	382	0	0	0	0.00
04/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	387	0	0	0	0.00
04/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	376	0	0	0	0.00
04/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	11599	11	12	11	0.00
04/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	11479	11	11	11	0.00
04/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	11539	11	12	11	0.00
04/10/2023	R248 On 01-August-24			Bond Future	13.55	70.4234	69.9408	70.4234	13,000.00
04/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1460	2	1	2	0.00
04/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1473	2	1	2	0.00
04/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1447	2	1	2	0.00
04/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	8145	8	8	8	0.00
04/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	8055	8	8	8	0.00
04/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	8100	8	8	8	0.00
04/10/2023	R248 On 07-November-24			Bond Future	13.72	67.6343	67.1412	67.6343	0.00
04/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2329	3	2	3	0.00
04/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2347	3	2	3	0.00
04/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2311	2	2	2	0.00
04/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	7127	7	7	7	0.00
04/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	7055	7	7	7	0.00
04/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	7091	7	7	7	0.00
04/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00