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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	2025 On 04-May-23			Bond Future	168.86	168.8596	168.8596	168.8596	0.00
05/05/2023	2025 On 03-August-23			Bond Future	170.64	170.6704	170.6426	170.6704	6,158.00
05/05/2023	2025 On 02-November-23			Bond Future	174.40	174.3840	174.3987	174.3840	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
05/05/2023	2025 On 01-February-24			Bond Future	176.45	176.4437	176.4456	176.4437	0.00
05/05/2023	2025 On 02-May-24			Bond Future	180.45	180.4360	180.4511	180.4360	0.00
05/05/2023	2025 On 01-August-24			Bond Future	182.36	180.4400	182.3570	180.4400	0.00
05/05/2023	2029 On 04-May-23			Bond Future	122.59	122.5942	122.5942	122.5942	0.00
05/05/2023	2029 On 03-August-23			Bond Future	125.20	125.1925	125.1952	125.1925	1,976.00
05/05/2023	2029 On 02-November-23			Bond Future	126.60	126.5699	126.6041	126.5699	0.00
05/05/2023	2029 On 01-February-24			Bond Future	129.41	129.3845	129.4098	129.3845	0.00
05/05/2023	2029 On 02-May-24			Bond Future	130.96	130.9249	130.9606	130.9249	0.00
05/05/2023	2029 On 01-August-24			Bond Future	133.70	130.9300	133.6996	130.9300	0.00
05/05/2023	2030 On 04-May-23			Bond Future	10.08	92.1527	92.1527	92.1527	0.00
05/05/2023	2030 On 03-August-23			Bond Future	10.20	90.0296	89.9103	90.0296	95,281.00
05/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	5125	5	5	5	0.00
05/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	9695	10	10	10	0.00
05/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	2027	2	2	2	1,012.00
05/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2733	3	3	3	350.00
05/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	5053	5	5	5	0.00
05/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	10801	11	11	11	0.00
05/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	5089	5	5	5	0.00
05/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	264	0	0	0	0.00
05/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	12	0	0	0	350.00
05/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	273	0	0	0	0.00
05/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	814	1	1	1	0.00
05/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	26	0	0	0	1,012.00
05/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1175	1	1	1	0.00
05/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	269	0	0	0	0.00
05/05/2023	2030 On 02-November-23			Bond Future	10.27	91.9672	91.8685	91.9672	10.00
05/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	5929	6	6	6	0.00
05/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3608	4	4	4	0.00
05/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	974	1	1	1	800.00
05/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	3552	4	4	4	0.00
05/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3580	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
05/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1780	2	2	2	800.00
05/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	2628	3	3	3	0.00
05/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1332	1	1	1	0.00
05/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1345	1	1	1	0.00
05/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	3991	4	4	4	0.00
05/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1320	1	1	1	0.00
05/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	639	1	1	1	800.00
05/05/2023	2030 On 01-February-24			Bond Future	10.34	89.9856	89.8776	89.9856	0.00
05/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	5303	5	5	5	0.00
05/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	7575	8	8	8	0.00
05/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	2073	2	2	2	400.00
05/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	5157	5	5	5	0.00
05/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	1257	1	1	1	400.00
05/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	5274	5	5	5	0.00
05/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	5332	5	5	5	0.00
05/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1815	2	2	2	1,360.00
05/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	3513	3	4	3	0.00
05/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1237	1	1	1	0.00
05/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	718	1	1	1	400.00
05/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	4480	4	4	4	0.00
05/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1256	1	1	1	0.00
05/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1293	1	1	1	1,360.00
05/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3187	3	3	3	0.00
05/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1246	1	1	1	0.00
05/05/2023	2030 On 02-May-24			Bond Future	10.41	92.0019	91.8984	92.0019	0.00
05/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1730	2	2	2	0.00
05/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1699	2	2	2	0.00
05/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1715	2	2	2	0.00
05/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	4087	4	4	4	0.00
05/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4113	4	4	4	0.00
05/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	4062	4	4	4	0.00
05/05/2023	2030 On 01-August-24			Bond Future	10.53	10.3800	89.7907	10.3800	0.00
05/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	2823	0	3	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
05/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	2783	0	3	0	0.00
05/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	2803	0	3	0	0.00
05/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	3374	0	3	0	0.00
05/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	3393	0	3	0	0.00
05/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	3356	0	3	0	0.00
05/05/2023	2032 On 04-May-23			Bond Future	10.77	86.6677	86.6677	86.6677	0.00
05/05/2023	2032 On 03-August-23			Bond Future	10.92	88.4569	88.2204	88.4569	115,466.00
05/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	3514	0	4	0	0.00
05/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	4609	5	5	5	0.00
05/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	4647	5	5	5	0.00
05/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	114	0	0	0	1,500.00
05/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	635	1	1	1	7,500.00
05/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	4684	5	5	5	0.00
05/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	3869	0	4	0	0.00
05/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	5184	5	5	5	5,000.00
05/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	489	0	0	0	0.00
05/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	807	0	1	0	7,500.00
05/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	591	1	1	1	0.00
05/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	3774	4	4	4	0.00
05/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	6993	7	7	7	0.00
05/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	599	1	1	1	0.00
05/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	608	1	1	1	0.00
05/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	927	0	1	0	7,500.00
05/05/2023	2032 On 02-November-23			Bond Future	11.01	86.1985	85.9788	86.1985	64,382.00
05/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	3277	3	3	3	0.00
05/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	3249	3	3	3	0.00
05/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	3306	3	3	3	0.00
05/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	5413	6	5	6	0.00
05/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1220	1	1	1	0.00
05/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2185	2	2	2	0.00
05/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2223	2	2	2	0.00
05/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2204	2	2	2	0.00

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05/05/2023	2032 On 01-February-24			Bond Future	11.10	88.0958	87.8644	88.0958	0.00
05/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	5382	5	5	5	0.00
05/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	7949	8	8	8	0.00
05/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	2410	2	2	2	1,200.00
05/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	5351	5	5	5	0.00
05/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	1119	1	1	1	1,200.00
05/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	5319	5	5	5	0.00
05/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	1939	2	2	2	0.00
05/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	6492	6	6	6	0.00
05/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	1926	2	2	2	0.00
05/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	4035	4	4	4	0.00
05/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1115	1	1	1	1,200.00
05/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	1913	2	2	2	0.00
05/05/2023	2032 On 02-May-24			Bond Future	11.19	85.9072	85.6773	85.9072	0.00
05/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	1880	2	2	2	0.00
05/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	1897	2	2	2	0.00
05/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	1915	2	2	2	0.00
05/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	4884	5	5	5	0.00
05/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	4914	5	5	5	0.00
05/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	4945	5	5	5	0.00
05/05/2023	2032 On 01-August-24			Bond Future	11.31	11.1400	87.4439	11.1400	0.00
05/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	3281	0	3	0	0.00
05/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	3304	0	3	0	0.00
05/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	3327	0	3	0	0.00
05/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	4077	0	4	0	0.00
05/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	4099	0	4	0	0.00
05/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	4122	0	4	0	0.00
05/05/2023	2033 On 04-May-23			Bond Future	116.53	116.5259	116.5259	116.5259	0.00
05/05/2023	2033 On 03-August-23			Bond Future	118.54	118.6363	118.5381	118.6363	7,344.00
05/05/2023	2033 On 02-November-23			Bond Future	119.71	119.7783	119.7078	119.7783	0.00
05/05/2023	2033 On 01-February-24			Bond Future	122.36	122.4418	122.3607	122.4418	0.00
05/05/2023	2033 On 02-May-24			Bond Future	123.66	123.7294	123.6556	123.7294	0.00

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05/05/2023	2033 On 01-August-24			Bond Future	126.24	123.7300	126.2419	123.7300	0.00
05/05/2023	2037 On 04-May-23			Bond Future	11.65	80.9735	80.9735	80.9735	0.00
05/05/2023	2037 On 03-August-23			Bond Future	11.82	78.2378	78.0638	78.2378	129,953.00
05/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	90	0	0	0	1,800.00
05/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	3266	3	3	3	0.00
05/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	530	1	1	1	1,800.00
05/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	3196	3	3	3	0.00
05/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	3231	3	3	3	0.00
05/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1540	2	2	2	0.00
05/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1559	2	2	2	0.00
05/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	5286	5	5	5	0.00
05/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1521	1	2	1	0.00
05/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	9244	9	9	9	0.00
05/05/2023	2037 On 02-November-23			Bond Future	11.92	79.9216	79.7641	79.9216	0.00
05/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	2107	2	2	2	0.00
05/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	2083	2	2	2	0.00
05/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	2131	2	2	2	0.00
05/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	4146	4	4	4	0.00
05/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	4113	4	4	4	0.00
05/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	4081	4	4	4	0.00
05/05/2023	2037 On 01-February-24			Bond Future	12.03	77.4246	77.2574	77.4246	0.00
05/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	4638	5	5	5	0.00
05/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	4606	5	5	5	0.00
05/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	4670	5	5	5	0.00
05/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3056	3	3	3	0.00
05/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3097	3	3	3	0.00
05/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3077	3	3	3	0.00
05/05/2023	2037 On 02-May-24			Bond Future	12.13	79.1594	78.9944	79.1594	0.00
05/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2541	3	3	3	0.00
05/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2562	3	3	3	0.00
05/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2583	3	3	3	0.00
05/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	6373	6	6	6	0.00

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05/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	6337	6	6	6	0.00
05/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	6301	6	6	6	0.00
05/05/2023	2037 On 01-August-24			Bond Future	12.27	12.1000	76.3684	12.1000	0.00
05/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	4113	0	4	0	0.00
05/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	4087	0	4	0	0.00
05/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	4060	0	4	0	0.00
05/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	4991	0	5	0	0.00
05/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	4965	0	5	0	0.00
05/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	4939	0	5	0	0.00
05/05/2023	2038 On 04-May-23			Bond Future	129.37	129.3657	129.3657	129.3657	0.00
05/05/2023	2038 On 03-August-23			Bond Future	129.42	130.1183	129.4230	130.1183	3,100.00
05/05/2023	2038 On 02-November-23			Bond Future	132.27	132.9495	132.2719	132.9495	1,343.00
05/05/2023	2038 On 01-February-24			Bond Future	133.16	133.8607	133.1580	133.8607	0.00
05/05/2023	2038 On 02-May-24			Bond Future	136.18	136.8894	136.1808	136.8894	0.00
05/05/2023	2038 On 01-August-24			Bond Future	136.93	136.8900	136.9255	136.8900	0.00
05/05/2023	2040 On 04-May-23			Bond Future	11.88	81.6782	81.6782	81.6782	0.00
05/05/2023	2040 On 03-August-23			Bond Future	12.05	78.7887	78.5746	78.7887	132,583.00
05/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	2921	3	3	3	0.00
05/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	2955	3	3	3	0.00
05/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	2990	3	3	3	0.00
05/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	1930	2	2	2	0.00
05/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	1953	2	2	2	0.00
05/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	1976	2	2	2	0.00
05/05/2023	2040 On 02-November-23			Bond Future	12.15	80.4845	80.2862	80.4845	29.00
05/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	1881	2	2	2	0.00
05/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1835	2	2	2	0.00
05/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1858	2	2	2	0.00
05/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	5165	5	5	5	0.00
05/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	5243	5	5	5	0.00
05/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	5204	5	5	5	0.00
05/05/2023	2040 On 01-February-24			Bond Future	12.26	77.7494	77.5405	77.7494	11.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	4307	4	4	4	0.00
05/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	4245	4	4	4	0.00
05/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	4276	4	4	4	0.00
05/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	3805	4	4	4	0.00
05/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	3831	4	4	4	0.00
05/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	3781	4	4	4	0.00
05/05/2023	2040 On 02-May-24			Bond Future	12.36	79.4916	79.2839	79.4916	0.00
05/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2616	3	3	3	0.00
05/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2573	3	3	3	0.00
05/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2594	3	3	3	0.00
05/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	6965	7	7	7	0.00
05/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	7044	7	7	7	0.00
05/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	7004	7	7	7	0.00
05/05/2023	2040 On 01-August-24			Bond Future	12.50	12.3300	76.4131	12.3300	0.00
05/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	4338	0	4	0	0.00
05/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	4366	0	4	0	0.00
05/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	4395	0	4	0	0.00
05/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	5296	0	5	0	0.00
05/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	5324	0	5	0	0.00
05/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	5352	0	5	0	0.00
05/05/2023	2044 On 04-May-23			Bond Future	11.93	78.0950	78.0950	78.0950	0.00
05/05/2023	2044 On 03-August-23			Bond Future	12.11	75.1006	74.9161	75.1006	85,174.00
05/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	1442	2	1	2	4,553.00
05/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	3792	0	4	0	0.00
05/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	2631	3	3	3	0.00
05/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	2105	2	2	2	0.00
05/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	2566	3	3	3	0.00
05/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	2598	3	3	3	0.00
05/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2324	2	2	2	0.00
05/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	2351	2	2	2	0.00
05/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	2781	3	3	3	4,754.00
05/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2298	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
05/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	1565	0	2	0	9,106.00
05/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	3643	4	4	4	3,076.00
05/05/2023	2044 On 02-November-23			Bond Future	12.21	76.7169	76.5480	76.7169	0.00
05/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1639	2	2	2	0.00
05/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1660	2	2	2	0.00
05/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1681	2	2	2	0.00
05/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	5587	6	6	6	0.00
05/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	5630	6	6	6	0.00
05/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	5672	6	6	6	0.00
05/05/2023	2044 On 01-February-24			Bond Future	12.32	74.0241	73.8455	74.0241	0.00
05/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	3984	4	4	4	0.00
05/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	4014	4	4	4	0.00
05/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	4045	4	4	4	0.00
05/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4192	4	4	4	0.00
05/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4219	4	4	4	0.00
05/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4246	4	4	4	0.00
05/05/2023	2044 On 02-May-24			Bond Future	12.42	75.6828	75.5058	75.6828	0.00
05/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2602	3	3	3	0.00
05/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2623	3	3	3	0.00
05/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2645	3	3	3	0.00
05/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	7088	7	7	7	0.00
05/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	7128	7	7	7	0.00
05/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	7169	7	7	7	0.00
05/05/2023	2044 On 01-August-24			Bond Future	12.55	12.2900	72.6821	12.2900	0.00
05/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	4274	0	4	0	0.00
05/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	4219	0	4	0	0.00
05/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	4246	0	4	0	0.00
05/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	5719	0	6	0	0.00
05/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	5749	0	6	0	0.00
05/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	5689	0	6	0	0.00
05/05/2023	2046 On 04-May-23			Bond Future	113.63	113.6338	113.6338	113.6338	0.00
05/05/2023	2046 On 03-August-23			Bond Future	115.59	115.7479	115.5876	115.7479	12,946.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	2046 On 02-November-23			Bond Future	116.02	116.1506	116.0156	116.1506	4,231.00
05/05/2023	2046 On 01-February-24			Bond Future	118.59	118.7335	118.5867	118.7335	0.00
05/05/2023	2046 On 02-May-24			Bond Future	119.10	119.2403	119.0991	119.2403	0.00
05/05/2023	2046 On 01-August-24			Bond Future	121.59	119.2400	121.5881	119.2400	0.00
05/05/2023	2050 On 04-May-23			Bond Future	116.10	116.0988	116.0988	116.0988	0.00
05/05/2023	2050 On 03-August-23			Bond Future	116.04	116.3449	116.0395	116.3449	10,574.00
05/05/2023	2050 On 02-November-23			Bond Future	118.59	118.8765	118.5938	118.8765	3,146.00
05/05/2023	2050 On 01-February-24			Bond Future	118.95	119.2436	118.9457	119.2436	0.00
05/05/2023	2050 On 02-May-24			Bond Future	121.65	121.9416	121.6458	121.9416	0.00
05/05/2023	2050 On 01-August-24			Bond Future	121.85	121.9400	121.8474	121.9400	0.00
05/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	AL37 On 03-August-23			Index Future	893.82	894.2760	893.8200	894.2760	0.00
05/05/2023	AL37 On 02-November-23			Index Future	913.28	913.5200	913.2790	913.5200	0.00
05/05/2023	AL37 On 01-February-24			Index Future	933.31	933.6250	933.3100	933.6250	0.00
05/05/2023	AL37 On 02-May-24			Index Future	954.29	954.5470	954.2940	954.5470	0.00
05/05/2023	AL37 On 01-August-24			Index Future	974.08	954.5500	974.0760	954.5500	0.00
05/05/2023	AL7T On 03-August-23			Index Future	1022.73	1024.8080	1022.7340	1024.8080	0.00
05/05/2023	AL7T On 02-November-23			Index Future	1045.00	1046.8610	1044.9990	1046.8610	0.00
05/05/2023	AL7T On 01-February-24			Index Future	1067.92	1069.9020	1067.9190	1069.9020	0.00
05/05/2023	AL7T On 02-May-24			Index Future	1091.93	1093.8770	1091.9300	1093.8770	0.00
05/05/2023	AL7T On 01-August-24			Index Future	1114.57	1093.8800	1114.5650	1093.8800	0.00
05/05/2023	ALBI On 03-August-23			Index Future	895.00	896.5020	894.9990	896.5020	99.00
05/05/2023	ALBI On 02-November-23			Index Future	914.48	915.7940	914.4830	915.7940	0.00
05/05/2023	ALBI On 01-February-24			Index Future	934.54	935.9500	934.5410	935.9500	0.00
05/05/2023	ALBI On 02-May-24			Index Future	955.55	956.9230	955.5530	956.9230	0.00
05/05/2023	ALBI On 01-August-24			Index Future	975.36	956.9200	975.3610	956.9200	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
05/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2023	ES33 On 04-May-23			Bond Future	12.15	74.1153	74.1153	74.1153	0.00
05/05/2023	ES33 On 03-August-23			Bond Future	12.34	75.5667	75.4234	75.5667	350.00
05/05/2023	ES33 On 02-November-23			Bond Future	12.48	73.4135	73.2858	73.4135	0.00
05/05/2023	ES33 On 01-February-24			Bond Future	12.62	75.0461	74.9097	75.0461	0.00
05/05/2023	ES33 On 02-May-24			Bond Future	12.76	72.9445	72.8106	72.9445	0.00
05/05/2023	ES33 On 01-August-24			Bond Future	12.93	12.7200	74.3270	12.7200	0.00
05/05/2023	ES42 On 04-May-23			Bond Future	12.61	70.9570	70.9570	70.9570	0.00
05/05/2023	ES42 On 03-August-23			Bond Future	12.80	72.2410	72.1049	72.2410	4,000.00
05/05/2023	ES42 On 02-November-23			Bond Future	12.93	69.5497	69.4286	69.5497	0.00
05/05/2023	ES42 On 01-February-24			Bond Future	13.06	71.0964	70.9670	71.0964	0.00
05/05/2023	ES42 On 02-May-24			Bond Future	13.19	68.4422	68.3153	68.4422	0.00
05/05/2023	ES42 On 01-August-24			Bond Future	13.34	13.1600	69.7347	13.1600	0.00
05/05/2023	GOVI On 03-August-23			GOVI	882.30	883.8110	882.2950	883.8110	836.00
05/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	450650	47	45	47	0.00
05/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	450850	47	45	47	0.00
05/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	450750	47	45	47	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
05/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-November-23			GOVI	901.50	902.8300	901.5030	902.8300	0.00
05/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	157030	17	16	17	0.00
05/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	156930	17	16	17	0.00
05/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	156830	17	16	17	0.00
05/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 01-February-24			GOVI	921.28	922.7000	921.2760	922.7000	0.00
05/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	412960	43	41	43	0.00
05/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	412860	43	41	43	0.00
05/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	412760	43	41	43	0.00
05/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-May-24			GOVI	941.99	943.3770	941.9900	943.3770	0.00
05/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	89800	8	9	8	0.00
05/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	89900	8	9	8	0.00
05/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	90000	8	9	8	0.00
05/05/2023	GOVI On 01-August-24			GOVI	961.52	943.3800	961.5170	943.3800	0.00
05/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	181470	0	18	0	0.00
05/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	181370	0	18	0	0.00
05/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	181270	0	18	0	0.00
05/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
05/05/2023	IGOV On 03-August-23			Index Future	333.61	334.2570	333.6130	334.2570	638.00
05/05/2023	IGOV On 02-November-23			Index Future	340.96	341.5300	340.9550	341.5300	16.00
05/05/2023	IGOV On 01-February-24			Index Future	348.51	349.1250	348.5110	349.1250	0.00
05/05/2023	IGOV On 02-May-24			Index Future	356.42	357.0240	356.4230	357.0240	0.00
05/05/2023	IGOV On 01-August-24			Index Future	363.89	357.0200	363.8860	357.0200	0.00
05/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.01	91.9200	91.9950	91.9200	0.00
05/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
05/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.32	91.6000	91.6800	91.6000	0.00
05/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.46	91.5050	91.5400	91.5050	0.00
05/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.47	91.5250	91.5350	91.5250	0.00
05/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.45	91.5400	91.5500	91.5400	0.00
05/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	91.5900	91.6000	91.5900	0.00
05/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.7400	91.6800	91.7400	0.00
05/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	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
05/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.99	92.0450	92.0150	92.0450	0.00
05/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.81	92.1400	92.1900	92.1400	0.00
05/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.81	92.1600	92.1950	92.1600	0.00
05/05/2023	R035 On 04-May-23			Bond Future	11.38	85.6319	85.6319	85.6319	0.00
05/05/2023	R035 On 03-August-23			Bond Future	11.52	87.3387	87.2214	87.3387	55,503.00
05/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	2928	0	3	0	0.00
05/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	3748	4	4	4	0.00
05/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	3786	4	4	4	0.00
05/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	3824	4	4	4	0.00
05/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1197	1	1	1	0.00
05/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1213	1	1	1	0.00
05/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1228	1	1	1	0.00
05/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	1642	0	2	0	4,870.00
05/05/2023	R035 On 02-November-23			Bond Future	11.62	84.7095	84.6113	84.7095	100,539.00
05/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2553	3	3	3	0.00
05/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	911	1	1	1	400.00
05/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	7436	8	7	8	0.00
05/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	2500	3	3	3	0.00
05/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	2527	3	3	3	0.00
05/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1796	2	2	2	400.00
05/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	3613	4	4	4	0.00
05/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	3642	4	4	4	0.00
05/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1087	1	1	1	400.00
05/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	6606	7	7	7	0.00
05/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	4570	5	5	5	0.00
05/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	3584	4	4	4	0.00
05/05/2023	R035 On 01-February-24			Bond Future	11.73	86.5740	86.4669	86.5740	0.00
05/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	9705	10	10	10	0.00
05/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	5068	5	5	5	0.00
05/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	5134	5	5	5	0.00
05/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	2145	2	2	2	400.00
05/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	1272	1	1	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	5102	5	5	5	0.00
05/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	2671	3	3	3	0.00
05/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	7491	7	7	7	0.00
05/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	5474	5	5	5	0.00
05/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	2689	3	3	3	0.00
05/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	2652	3	3	3	0.00
05/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1121	1	1	1	400.00
05/05/2023	R035 On 02-May-24			Bond Future	11.82	84.0010	83.8979	84.0010	0.00
05/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2511	3	3	3	0.00
05/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2470	3	2	3	0.00
05/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2490	3	2	3	0.00
05/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	5849	6	6	6	0.00
05/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	5884	6	6	6	0.00
05/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	5815	6	6	6	0.00
05/05/2023	R035 On 01-August-24			Bond Future	11.95	11.8000	85.6282	11.8000	0.00
05/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	3888	0	4	0	0.00
05/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	3941	0	4	0	0.00
05/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	3914	0	4	0	0.00
05/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	4701	0	5	0	0.00
05/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	4726	0	5	0	0.00
05/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	4675	0	5	0	0.00
05/05/2023	R186 On 04-May-23			Bond Future	8.74	109.3655	109.3655	109.3655	0.00
05/05/2023	R186 On 03-August-23			Bond Future	8.75	106.3642	106.3707	106.3642	85,181.00
05/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	3063	3	3	3	0.00
05/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	3113	3	3	3	0.00
05/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	3088	3	3	3	0.00
05/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	209	0	0	0	0.00
05/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	213	0	0	0	0.00
05/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	205	0	0	0	0.00
05/05/2023	R186 On 02-November-23			Bond Future	8.74	108.6532	108.6870	108.6532	16,395.00
05/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4771	5	5	5	0.00
05/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2505	2	3	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
05/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2485	2	2	2	0.00
05/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2525	2	3	2	0.00
05/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	2046	2	2	2	1,715.00
05/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	720	1	1	1	0.00
05/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	734	1	1	1	0.00
05/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	727	1	1	1	0.00
05/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	256	0	0	0	1,715.00
05/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	919	1	1	1	0.00
05/05/2023	R186 On 01-February-24			Bond Future	8.72	105.7351	105.7611	105.7351	0.00
05/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2889	3	3	3	0.00
05/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2871	3	3	3	0.00
05/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2852	3	3	3	0.00
05/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	866	1	1	1	0.00
05/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	879	1	1	1	0.00
05/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	872	1	1	1	0.00
05/05/2023	R186 On 02-May-24			Bond Future	8.67	108.1044	108.1391	108.1044	0.00
05/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	873	1	1	1	0.00
05/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	864	1	1	1	0.00
05/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	882	1	1	1	0.00
05/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2470	2	2	2	0.00
05/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2500	2	3	2	0.00
05/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2485	2	2	2	0.00
05/05/2023	R186 On 01-August-24			Bond Future	8.71	8.6900	105.0642	8.6900	0.00
05/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	1648	0	2	0	0.00
05/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	1635	0	2	0	0.00
05/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	1622	0	2	0	0.00
05/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	1670	0	2	0	0.00
05/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	1688	0	2	0	0.00
05/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	1679	0	2	0	0.00
05/05/2023	R197 On 04-May-23			Bond Future	336.96	336.9641	336.9641	336.9641	0.00
05/05/2023	R197 On 03-August-23			Bond Future	334.94	334.9920	334.9377	334.9920	12.00
05/05/2023	R197 On 02-November-23			Bond Future	342.31	342.2809	342.3100	342.2809	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
05/05/2023	R202 On 04-May-23			Bond Future	252.64	252.6437	252.6437	252.6437	0.00
05/05/2023	R202 On 03-August-23			Bond Future	252.40	253.1576	252.4001	253.1576	5,420.00
05/05/2023	R202 On 02-November-23			Bond Future	257.96	258.6656	257.9555	258.6656	0.00
05/05/2023	R202 On 01-February-24			Bond Future	258.64	259.3884	258.6428	259.3884	0.00
05/05/2023	R202 On 02-May-24			Bond Future	264.51	265.2573	264.5144	265.2573	0.00
05/05/2023	R202 On 01-August-24			Bond Future	264.87	265.2600	264.8706	265.2600	0.00
05/05/2023	R209 On 04-May-23			Bond Future	11.40	66.2925	66.2925	66.2925	0.00
05/05/2023	R209 On 03-August-23			Bond Future	11.55	67.5541	67.4010	67.5541	12,672.00
05/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	3078	3	3	3	0.00
05/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	1219	1	1	1	3,500.00
05/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	460	1	0	1	3,500.00
05/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	65	0	0	0	1,800.00
05/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	3014	3	3	3	0.00
05/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	3046	3	3	3	0.00
05/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	410	0	0	0	1,800.00
05/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1172	1	1	1	0.00
05/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	2713	3	3	3	0.00
05/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	8287	8	8	8	0.00
05/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	4539	4	5	4	0.00
05/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1203	1	1	1	0.00
05/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1187	1	1	1	0.00
05/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	4755	5	5	5	0.00
05/05/2023	R209 On 02-November-23			Bond Future	11.64	65.8548	65.7153	65.8548	2.00
05/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	2008	2	2	2	0.00
05/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	1964	2	2	2	0.00
05/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	1986	2	2	2	0.00
05/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	3456	3	3	3	0.00
05/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	3484	3	3	3	0.00
05/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	3429	3	3	3	0.00
05/05/2023	R209 On 01-February-24			Bond Future	11.73	67.3043	67.1565	67.3043	0.00
05/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	4275	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
05/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	4303	4	4	4	0.00
05/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	4332	4	4	4	0.00
05/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2433	2	2	2	0.00
05/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2450	2	2	2	0.00
05/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2467	2	2	2	0.00
05/05/2023	R209 On 02-May-24			Bond Future	11.82	65.6590	65.5128	65.6590	0.00
05/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	2294	2	2	2	0.00
05/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	2257	2	2	2	0.00
05/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	2276	2	2	2	0.00
05/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	5369	5	5	5	0.00
05/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	5400	5	5	5	0.00
05/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	5338	5	5	5	0.00
05/05/2023	R209 On 01-August-24			Bond Future	11.94	11.7900	66.8637	11.7900	0.00
05/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	3521	0	4	0	0.00
05/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	3545	0	4	0	0.00
05/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	3568	0	4	0	0.00
05/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	4206	0	4	0	0.00
05/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	4229	0	4	0	0.00
05/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	4252	0	4	0	0.00
05/05/2023	R210 On 04-May-23			Bond Future	225.25	225.2506	225.2506	225.2506	0.00
05/05/2023	R210 On 03-August-23			Bond Future	229.77	229.9726	229.7682	229.9726	371.00
05/05/2023	R210 On 02-November-23			Bond Future	231.62	231.7689	231.6177	231.7689	0.00
05/05/2023	R210 On 01-February-24			Bond Future	236.75	236.9229	236.7505	236.9229	0.00
05/05/2023	R210 On 02-May-24			Bond Future	238.82	238.9795	238.8212	238.9795	0.00
05/05/2023	R210 On 01-August-24			Bond Future	243.81	238.9800	243.8143	238.9800	0.00
05/05/2023	R213 On 04-May-23			Bond Future	10.52	82.8742	82.8742	82.8742	0.00
05/05/2023	R213 On 03-August-23			Bond Future	10.65	84.5631	84.3953	84.5631	23,043.00
05/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	4572	5	5	5	0.00
05/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	4607	5	5	5	0.00
05/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	4643	5	5	5	0.00
05/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	427	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	421	0	0	0	0.00
05/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	434	0	0	0	0.00
05/05/2023	R213 On 02-November-23			Bond Future	10.74	82.8267	82.6763	82.8267	220.00
05/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	3286	3	3	3	0.00
05/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	3314	3	3	3	0.00
05/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	3341	3	3	3	0.00
05/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	1658	2	2	2	0.00
05/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	1673	2	2	2	0.00
05/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	1688	2	2	2	0.00
05/05/2023	R213 On 01-February-24			Bond Future	10.83	84.6498	84.4895	84.6498	0.00
05/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	5183	5	5	5	0.00
05/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	5124	5	5	5	0.00
05/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	5154	5	5	5	0.00
05/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1515	1	2	1	0.00
05/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1526	1	2	1	0.00
05/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1504	1	2	1	0.00
05/05/2023	R213 On 02-May-24			Bond Future	10.91	82.9871	82.8295	82.9871	0.00
05/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1794	2	2	2	0.00
05/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1811	2	2	2	0.00
05/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1828	2	2	2	0.00
05/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	4406	4	4	4	0.00
05/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	4432	4	4	4	0.00
05/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	4458	4	4	4	0.00
05/05/2023	R213 On 01-August-24			Bond Future	11.03	10.8700	84.5396	10.8700	0.00
05/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	3010	0	3	0	0.00
05/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	2969	0	3	0	0.00
05/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	2989	0	3	0	0.00
05/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	3628	0	4	0	0.00
05/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	3649	0	4	0	0.00
05/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	3609	0	4	0	0.00
05/05/2023	R214 On 04-May-23			Bond Future	11.76	62.3561	62.3561	62.3561	0.00
05/05/2023	R214 On 03-August-23			Bond Future	11.92	63.4556	63.3262	63.4556	18,592.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	2657	3	3	3	0.00
05/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	2597	3	3	3	0.00
05/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	2627	3	3	3	0.00
05/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1490	2	1	2	0.00
05/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1509	2	2	2	0.00
05/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1472	2	1	2	0.00
05/05/2023	R214 On 02-November-23			Bond Future	12.01	61.5189	61.4025	61.5189	0.00
05/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1520	2	2	2	0.00
05/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1557	2	2	2	0.00
05/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1539	2	2	2	0.00
05/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	4376	4	4	4	0.00
05/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	4342	4	4	4	0.00
05/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	4308	4	4	4	0.00
05/05/2023	R214 On 01-February-24			Bond Future	12.11	62.8730	62.7491	62.8730	0.00
05/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	3492	4	3	4	0.00
05/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	3518	4	4	4	0.00
05/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	3544	4	4	4	0.00
05/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3305	3	3	3	0.00
05/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3327	3	3	3	0.00
05/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3349	3	3	3	0.00
05/05/2023	R214 On 02-May-24			Bond Future	12.20	60.9766	60.8546	60.9766	0.00
05/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	2216	2	2	2	0.00
05/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	2179	2	2	2	0.00
05/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	2198	2	2	2	0.00
05/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	5847	6	6	6	0.00
05/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	5881	6	6	6	0.00
05/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	5813	6	6	6	0.00
05/05/2023	R214 On 01-August-24			Bond Future	12.31	12.1700	62.1097	12.1700	0.00
05/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	3756	0	4	0	0.00
05/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	3780	0	4	0	0.00
05/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	3804	0	4	0	0.00
05/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	4437	0	4	0	0.00
05/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	4461	0	4	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
05/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	4484	0	4	0	0.00
05/05/2023	R248 On 04-May-23			Bond Future	11.88	76.8230	76.8230	76.8230	0.00
05/05/2023	R248 On 03-August-23			Bond Future	12.05	78.2109	77.9903	78.2109	240,111.00
05/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	2639	3	3	3	0.00
05/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	2672	3	3	3	0.00
05/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	2706	3	3	3	0.00
05/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2329	2	2	2	0.00
05/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2355	2	2	2	0.00
05/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	2382	2	2	2	0.00
05/05/2023	R248 On 02-November-23			Bond Future	12.15	75.4488	75.2427	75.4488	11,069.00
05/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1743	2	2	2	0.00
05/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1700	2	2	2	0.00
05/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1721	2	2	2	0.00
05/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	5845	6	6	6	0.00
05/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	5934	6	6	6	0.00
05/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	5889	6	6	6	0.00
05/05/2023	R248 On 01-February-24			Bond Future	12.25	77.1095	76.8928	77.1095	0.00
05/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	3938	4	4	4	0.00
05/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	3877	4	4	4	0.00
05/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	3907	4	4	4	0.00
05/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	4498	4	4	4	0.00
05/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	4528	4	5	4	0.00
05/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	4469	4	4	4	0.00
05/05/2023	R248 On 02-May-24			Bond Future	12.34	74.3879	74.1722	74.3879	13,000.00
05/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2506	3	3	3	0.00
05/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	2463	3	2	3	0.00
05/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	2485	3	2	3	0.00
05/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	7823	8	8	8	0.00
05/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	7911	8	8	8	0.00
05/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	7867	8	8	8	0.00
05/05/2023	R248 On 01-August-24			Bond Future	12.46	12.3100	75.7010	12.3100	0.00
05/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	4679	0	5	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
05/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	4650	0	5	0	0.00
05/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	4620	0	5	0	0.00
05/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	5558	0	6	0	0.00
05/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	5529	0	6	0	0.00
05/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	5500	0	6	0	0.00