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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/11/2023 TO: 01/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	2025 On 02-November-23			Bond Future	172.29	172.3673	172.2884	172.3673	1,136.00
01/11/2023	2025 On 01-February-24			Bond Future	174.33	174.4114	174.3282	174.4114	11,475.00
01/11/2023	2025 On 02-May-24			Bond Future	178.25	178.3356	178.2512	178.3356	0.00
01/11/2023	2025 On 01-August-24			Bond Future	180.43	180.5176	180.4327	180.5176	0.00
01/11/2023	2025 On 07-November-24			Bond Future	184.81	184.8951	184.8096	184.8951	0.00
01/11/2023	2029 On 02-November-23			Bond Future	122.61	122.6130	122.6077	122.6130	846.00
01/11/2023	2029 On 01-February-24			Bond Future	125.34	125.3453	125.3380	125.3453	3,200.00
01/11/2023	2029 On 02-May-24			Bond Future	126.79	126.7980	126.7911	126.7980	0.00
01/11/2023	2029 On 01-August-24			Bond Future	129.65	129.6557	129.6495	129.6557	0.00
01/11/2023	2029 On 07-November-24			Bond Future	131.39	131.3988	131.3939	131.3988	0.00
01/11/2023	2030 On 02-November-23			Bond Future	10.55	90.2605	90.6888	90.2605	12,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	2030 On 02-November-23	10.81	Call	Bond Future	1069	1	1	1	0.00
01/11/2023	2030 On 02-November-23	10.80	Call	Bond Future	1028	1	1	1	0.00
01/11/2023	2030 On 02-November-23	10.82	Call	Bond Future	1109	1	1	1	0.00
01/11/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
01/11/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
01/11/2023	2030 On 02-November-23	11.57	Call	Bond Future	4111	4	4	4	0.00
01/11/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
01/11/2023	2030 On 02-November-23	10.39	Call	Bond Future	4	0	0	0	500.00
01/11/2023	2030 On 02-November-23	11.43	Call	Bond Future	3560	3	4	3	0.00
01/11/2023	2030 On 02-November-23	11.12	Call	Bond Future	2325	2	2	2	0.00
01/11/2023	2030 On 02-November-23	12.27	Call	Bond Future	6796	6	7	6	0.00
01/11/2023	2030 On 02-November-23	10.62	Call	Bond Future	338	0	0	0	0.00
01/11/2023	2030 On 02-November-23	11.12	Put	Bond Future	0	0	0	0	0.00
01/11/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
01/11/2023	2030 On 02-November-23	11.43	Put	Bond Future	0	0	0	0	500.00
01/11/2023	2030 On 02-November-23	10.39	Put	Bond Future	677	1	1	1	0.00
01/11/2023	2030 On 02-November-23	9.89	Put	Bond Future	2801	3	3	3	0.00
01/11/2023	2030 On 02-November-23	10.62	Put	Bond Future	52	0	0	0	0.00
01/11/2023	2030 On 02-November-23	11.57	Put	Bond Future	0	0	0	0	800.00
01/11/2023	2030 On 02-November-23	10.07	Put	Bond Future	2028	2	2	2	0.00
01/11/2023	2030 On 02-November-23	9.57	Put	Bond Future	4197	5	4	5	0.00
01/11/2023	2030 On 02-November-23	10.82	Put	Bond Future	0	0	0	0	0.00
01/11/2023	2030 On 02-November-23	10.80	Put	Bond Future	1	0	0	0	0.00
01/11/2023	2030 On 02-November-23	10.81	Put	Bond Future	1	0	0	0	0.00
01/11/2023	2030 On 01-February-24			Bond Future	10.64	88.2436	88.6799	88.2436	55,994.00
01/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	318	0	0	0	400.00
01/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	727	1	1	1	400.00
01/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	5885	6	6	6	0.00
01/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3353	3	3	3	0.00
01/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	579	0	1	0	1,360.00
01/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	3502	3	4	3	0.00
01/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	3472	3	3	3	0.00
01/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	3532	3	4	3	0.00
01/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1174	1	1	1	500.00
01/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5083	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	541	0	1	0	500.00
01/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	835	1	1	1	200.00
01/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2490	2	2	2	0.00
01/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	4722	4	5	4	0.00
01/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5050	5	5	5	0.00
01/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	650	1	1	1	500.00
01/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	324	0	0	0	500.00
01/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	3253	4	3	4	0.00
01/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	373	0	0	0	200.00
01/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	1036	1	1	1	700.00
01/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2774	3	3	3	0.00
01/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	2168	2	2	2	0.00
01/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	319	0	0	0	500.00
01/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	3605	4	4	4	0.00
01/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	634	1	1	1	0.00
01/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	651	1	1	1	0.00
01/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	643	1	1	1	0.00
01/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	688	1	1	1	1,360.00
01/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	3475	4	3	4	0.00
01/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	226	0	0	0	400.00
01/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	3039	3	3	3	0.00
01/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	4738	5	5	5	0.00
01/11/2023	2030 On 02-May-24			Bond Future	10.73	90.2077	90.6541	90.2077	19,883.00
01/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	848	1	1	1	0.00
01/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	839	1	1	1	0.00
01/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	856	1	1	1	0.00
01/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	717	1	1	1	1,000.00
01/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1221	1	1	1	1,000.00
01/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5307	5	5	5	0.00
01/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	6653	6	7	6	0.00
01/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2361	2	2	2	1,080.00
01/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	1958	2	2	2	500.00
01/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3050	3	3	3	500.00
01/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9081	9	9	9	0.00
01/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	232	0	0	0	500.00

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01/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1529	2	2	2	0.00
01/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	2370	3	2	3	0.00
01/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	490	1	0	1	1,080.00
01/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1994	2	2	2	0.00
01/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	729	1	1	1	1,000.00
01/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	3459	4	3	4	0.00
01/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4992	5	5	5	0.00
01/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	4433	5	4	5	0.00
01/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	4497	5	4	5	0.00
01/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	4465	5	4	5	0.00
01/11/2023	2030 On 01-August-24			Bond Future	10.82	88.2138	88.6708	88.2138	0.00
01/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	1738	2	2	2	0.00
01/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	1723	2	2	2	0.00
01/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	1753	2	2	2	0.00
01/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	3406	4	3	4	0.00
01/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	3453	4	3	4	0.00
01/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	3430	4	3	4	0.00
01/11/2023	2030 On 07-November-24			Bond Future	10.93	90.3294	90.7980	90.3294	221.00
01/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2387	2	2	2	0.00
01/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2369	2	2	2	0.00
01/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2405	2	2	2	0.00
01/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	3038	3	3	3	0.00
01/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	3075	3	3	3	0.00
01/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	3056	3	3	3	0.00
01/11/2023	2032 On 02-November-23			Bond Future	11.48	83.2308	83.7168	83.2308	60,610.00
01/11/2023	2032 On 02-November-23	11.23	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2032 On 02-November-23	11.24	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2032 On 02-November-23	11.22	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
01/11/2023	2032 On 02-November-23	11.90	Call	Bond Future	1931	1	2	1	0.00
01/11/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
01/11/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
01/11/2023	2032 On 02-November-23	11.60	Call	Bond Future	576	0	1	0	0.00
01/11/2023	2032 On 02-November-23	11.78	Call	Bond Future	1384	1	1	1	0.00

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01/11/2023	2032 On 02-November-23	11.28	Call	Bond Future	1	0	0	0	0.00
01/11/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
01/11/2023	2032 On 02-November-23	11.50	Call	Bond Future	218	0	0	0	0.00
01/11/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
01/11/2023	2032 On 02-November-23	11.09	Call	Bond Future	0	0	0	0	500.00
01/11/2023	2032 On 02-November-23	12.26	Call	Bond Future	3544	3	4	3	0.00
01/11/2023	2032 On 02-November-23	12.26	Put	Bond Future	0	0	0	0	500.00
01/11/2023	2032 On 02-November-23	11.09	Put	Bond Future	1860	2	2	2	0.00
01/11/2023	2032 On 02-November-23	10.59	Put	Bond Future	4317	5	4	5	0.00
01/11/2023	2032 On 02-November-23	11.00	Put	Bond Future	2295	3	2	3	500.00
01/11/2023	2032 On 02-November-23	10.58	Put	Bond Future	4367	5	4	5	0.00
01/11/2023	2032 On 02-November-23	11.50	Put	Bond Future	131	0	0	0	500.00
01/11/2023	2032 On 02-November-23	11.28	Put	Bond Future	951	1	1	1	500.00
01/11/2023	2032 On 02-November-23	10.71	Put	Bond Future	3719	4	4	4	0.00
01/11/2023	2032 On 02-November-23	11.78	Put	Bond Future	0	0	0	0	500.00
01/11/2023	2032 On 02-November-23	11.60	Put	Bond Future	23	0	0	0	15,500.00
01/11/2023	2032 On 02-November-23	10.35	Put	Bond Future	5529	6	6	6	0.00
01/11/2023	2032 On 02-November-23	11.90	Put	Bond Future	0	0	0	0	0.00
01/11/2023	2032 On 02-November-23	10.85	Put	Bond Future	3028	4	3	4	0.00
01/11/2023	2032 On 02-November-23	11.22	Put	Bond Future	1236	2	1	2	0.00
01/11/2023	2032 On 02-November-23	11.24	Put	Bond Future	1141	2	1	2	0.00
01/11/2023	2032 On 02-November-23	11.23	Put	Bond Future	1188	2	1	2	0.00
01/11/2023	2032 On 01-February-24			Bond Future	11.59	85.0649	85.5602	85.0649	93,250.00
01/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	520	0	1	0	1,200.00
01/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5070	5	5	5	0.00
01/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	126	0	0	0	1,200.00
01/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	2551	2	3	2	0.00
01/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	2579	2	3	2	0.00
01/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	2523	2	3	2	0.00
01/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	927	1	1	1	500.00
01/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	5464	5	5	5	0.00
01/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	387	0	0	0	500.00
01/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	4648	4	5	4	0.00
01/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	540	0	1	0	200.00

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01/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2305	2	2	2	0.00
01/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1590	2	2	2	200.00
01/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	630	1	1	1	200.00
01/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	4372	5	4	5	0.00
01/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	3271	4	3	4	0.00
01/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	468	1	0	1	500.00
01/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	5148	6	5	6	0.00
01/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1448	2	1	2	0.00
01/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1414	2	1	2	0.00
01/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1430	2	1	2	0.00
01/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	4449	5	4	5	0.00
01/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	7804	8	8	8	0.00
01/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	540	1	1	1	1,200.00
01/11/2023	2032 On 02-May-24			Bond Future	11.71	82.7962	83.3028	82.7962	61,107.00
01/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	749	1	1	1	0.00
01/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	758	1	1	1	0.00
01/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	740	1	1	1	0.00
01/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	598	1	1	1	1,000.00
01/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1078	1	1	1	1,000.00
01/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6122	6	6	6	0.00
01/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	784	1	1	1	500.00
01/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1412	1	1	1	500.00
01/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7053	7	7	7	0.00
01/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	7629	7	8	7	0.00
01/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	840	1	1	1	1,550.00
01/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	1869	2	2	2	1,550.00
01/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	5748	6	6	6	0.00
01/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	701	1	1	1	1,550.00
01/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	3489	4	3	4	0.00
01/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	806	1	1	1	500.00
01/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	4234	5	4	5	0.00
01/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5982	6	6	6	0.00
01/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	1014	1	1	1	1,000.00
01/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4983	5	5	5	0.00
01/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	6917	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
01/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	6180	7	6	7	0.00
01/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	6101	7	6	7	0.00
01/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	6140	7	6	7	0.00
01/11/2023	2032 On 01-August-24			Bond Future	11.83	84.6424	85.1609	84.6424	0.00
01/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	1720	2	2	2	0.00
01/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	1736	2	2	2	0.00
01/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	1704	2	2	2	0.00
01/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4827	5	5	5	0.00
01/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4768	5	5	5	0.00
01/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4798	5	5	5	0.00
01/11/2023	2032 On 07-November-24			Bond Future	11.97	82.5045	83.0361	82.5045	648.00
01/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7076	7	7	7	0.00
01/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	2588	2	3	2	1,615.00
01/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2286	2	2	2	0.00
01/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2305	2	2	2	0.00
01/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2268	2	2	2	0.00
01/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	4436	5	4	5	0.00
01/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	4385	5	4	5	0.00
01/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	4411	5	4	5	0.00
01/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1466	2	1	2	1,615.00
01/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	4015	4	4	4	0.00
01/11/2023	2033 On 02-November-23			Bond Future	115.56	115.7527	115.5614	115.7527	805.00
01/11/2023	2033 On 01-February-24			Bond Future	118.13	118.3322	118.1347	118.3322	8,207.00
01/11/2023	2033 On 02-May-24			Bond Future	119.33	119.5309	119.3297	119.5309	0.00
01/11/2023	2033 On 01-August-24			Bond Future	122.02	122.2249	122.0200	122.2249	0.00
01/11/2023	2033 On 07-November-24			Bond Future	123.48	123.6899	123.4811	123.6899	0.00
01/11/2023	2037 On 02-November-23			Bond Future	12.47	76.2727	76.8611	76.2727	27,015.00
01/11/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2037 On 02-November-23	13.89	Call	Bond Future	6850	6	7	6	0.00
01/11/2023	2037 On 02-November-23	12.52	Call	Bond Future	380	0	0	0	731.00
01/11/2023	2037 On 02-November-23	12.02	Call	Bond Future	0	0	0	0	731.00
01/11/2023	2037 On 02-November-23	12.02	Put	Bond Future	2361	3	2	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
01/11/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
01/11/2023	2037 On 02-November-23	12.52	Put	Bond Future	104	0	0	0	0.00
01/11/2023	2037 On 02-November-23	11.57	Put	Bond Future	4853	5	5	5	0.00
01/11/2023	2037 On 02-November-23	11.55	Put	Bond Future	4966	6	5	6	0.00
01/11/2023	2037 On 02-November-23	11.56	Put	Bond Future	4909	5	5	5	0.00
01/11/2023	2037 On 01-February-24			Bond Future	12.59	73.6972	74.2974	73.6972	135,982.00
01/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1443	1	1	1	0.00
01/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1421	1	1	1	0.00
01/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	1466	1	1	1	0.00
01/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	6781	6	7	6	0.00
01/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3122	3	3	3	0.00
01/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	993	1	1	1	2,500.00
01/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1434	2	1	2	2,500.00
01/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	3605	4	4	4	0.00
01/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	423	1	0	1	2,500.00
01/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2812	3	3	3	0.00
01/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2872	3	3	3	0.00
01/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2842	3	3	3	0.00
01/11/2023	2037 On 02-May-24			Bond Future	12.72	75.3374	75.9512	75.3374	0.00
01/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	659	1	1	1	0.00
01/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	650	1	1	1	0.00
01/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	668	1	1	1	0.00
01/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	7430	8	7	8	0.00
01/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	7525	8	8	8	0.00
01/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	7477	8	7	8	0.00
01/11/2023	2037 On 01-August-24			Bond Future	12.86	72.7614	73.3894	72.7614	0.00
01/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	6456	6	6	6	0.00
01/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	4454	4	4	4	0.00
01/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	1906	2	2	2	0.00
01/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	1887	2	2	2	0.00
01/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	1924	2	2	2	1,383.00
01/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	5728	6	6	6	0.00
01/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5798	6	6	6	0.00
01/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5763	6	6	6	0.00
01/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2954	3	3	3	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1965	2	2	2	1,383.00
01/11/2023	2037 On 07-November-24			Bond Future	13.01	74.5054	75.1491	74.5054	743.00
01/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	2884	3	3	3	0.00
01/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	2863	3	3	3	0.00
01/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	2906	3	3	3	0.00
01/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4950	5	5	5	0.00
01/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	5007	5	5	5	0.00
01/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4978	5	5	5	0.00
01/11/2023	2038 On 02-November-23			Bond Future	123.44	123.4408	123.4411	123.4408	1,682.00
01/11/2023	2038 On 01-February-24			Bond Future	124.17	124.1701	124.1686	124.1701	3,069.00
01/11/2023	2038 On 02-May-24			Bond Future	126.96	126.9637	126.9627	126.9637	1,706.00
01/11/2023	2038 On 01-August-24			Bond Future	127.76	127.7581	127.7580	127.7581	0.00
01/11/2023	2038 On 07-November-24			Bond Future	130.86	130.8553	130.8564	130.8553	0.00
01/11/2023	2040 On 02-November-23			Bond Future	12.66	76.7638	77.4113	76.7638	18,569.00
01/11/2023	2040 On 02-November-23	13.90	Call	Bond Future	6299	6	6	6	0.00
01/11/2023	2040 On 02-November-23	13.10	Call	Bond Future	2332	2	2	2	0.00
01/11/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
01/11/2023	2040 On 02-November-23	12.10	Call	Bond Future	0	0	0	0	225.00
01/11/2023	2040 On 02-November-23	12.97	Call	Bond Future	1654	1	2	1	0.00
01/11/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
01/11/2023	2040 On 02-November-23	12.60	Call	Bond Future	94	0	0	0	128.00
01/11/2023	2040 On 02-November-23	13.64	Call	Bond Future	5049	4	5	4	0.00
01/11/2023	2040 On 02-November-23	13.64	Put	Bond Future	0	0	0	0	128.00
01/11/2023	2040 On 02-November-23	12.60	Put	Bond Future	431	1	0	1	0.00
01/11/2023	2040 On 02-November-23	11.80	Put	Bond Future	4940	6	5	6	0.00
01/11/2023	2040 On 02-November-23	12.97	Put	Bond Future	0	0	0	0	875.00
01/11/2023	2040 On 02-November-23	12.10	Put	Bond Future	3163	4	3	4	0.00
01/11/2023	2040 On 02-November-23	11.50	Put	Bond Future	6780	7	7	7	0.00
01/11/2023	2040 On 02-November-23	11.58	Put	Bond Future	6283	7	6	7	0.00
01/11/2023	2040 On 02-November-23	11.60	Put	Bond Future	6159	7	6	7	0.00
01/11/2023	2040 On 02-November-23	11.59	Put	Bond Future	6221	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	2040 On 02-November-23	13.10	Put	Bond Future	0	0	0	0	1,100.00
01/11/2023	2040 On 02-November-23	13.90	Put	Bond Future	0	0	0	0	1,100.00
01/11/2023	2040 On 01-February-24			Bond Future	12.79	73.9488	74.6093	73.9488	126,543.00
01/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1073	1	1	1	1,000.00
01/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	2560	2	3	2	1,000.00
01/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	6198	6	6	6	0.00
01/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1129	1	1	1	0.00
01/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1149	1	1	1	0.00
01/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1168	1	1	1	0.00
01/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	3572	4	4	4	0.00
01/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	3609	4	4	4	0.00
01/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	3647	4	4	4	0.00
01/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	596	1	1	1	1,000.00
01/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	3760	4	4	4	0.00
01/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1962	2	2	2	0.00
01/11/2023	2040 On 02-May-24			Bond Future	12.92	75.5946	76.2701	75.5946	0.00
01/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	674	1	1	1	0.00
01/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	684	1	1	1	0.00
01/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	665	1	1	1	0.00
01/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	8150	9	8	9	0.00
01/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	8046	9	8	9	0.00
01/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	8098	9	8	9	0.00
01/11/2023	2040 On 01-August-24			Bond Future	13.05	72.7739	73.4649	72.7739	0.00
01/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2090	2	2	2	0.00
01/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2110	2	2	2	0.00
01/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2070	2	2	2	0.00
01/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	6032	6	6	6	0.00
01/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5959	6	6	6	0.00
01/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5996	6	6	6	0.00
01/11/2023	2040 On 07-November-24			Bond Future	13.20	74.5180	75.2263	74.5180	8,409.00
01/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	3361	3	3	3	0.00
01/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	3384	3	3	3	0.00
01/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	3337	3	3	3	0.00
01/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	5214	6	5	6	0.00
01/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	5156	6	5	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
01/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	5185	6	5	6	0.00
01/11/2023	2044 On 02-November-23			Bond Future	12.75	72.8433	73.5410	72.8433	34,244.00
01/11/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
01/11/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
01/11/2023	2044 On 02-November-23	12.75	Call	Bond Future	229	0	0	0	0.00
01/11/2023	2044 On 02-November-23	13.00	Call	Bond Future	1358	1	1	1	0.00
01/11/2023	2044 On 02-November-23	13.00	Put	Bond Future	1	0	0	0	6,375.00
01/11/2023	2044 On 02-November-23	12.75	Put	Bond Future	209	1	0	1	5,860.00
01/11/2023	2044 On 02-November-23	12.00	Put	Bond Future	4261	5	4	5	0.00
01/11/2023	2044 On 02-November-23	11.57	Put	Bond Future	6913	8	7	8	0.00
01/11/2023	2044 On 02-November-23	11.55	Put	Bond Future	7040	8	7	8	0.00
01/11/2023	2044 On 02-November-23	11.56	Put	Bond Future	6977	8	7	8	0.00
01/11/2023	2044 On 01-February-24			Bond Future	12.87	70.0670	70.7790	70.0670	102,428.00
01/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	3439	3	3	3	0.00
01/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	901	1	1	1	0.00
01/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	885	1	1	1	0.00
01/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	918	1	1	1	0.00
01/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	4132	5	4	5	0.00
01/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	4214	5	4	5	0.00
01/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	4173	5	4	5	0.00
01/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1453	2	1	2	5,000.00
01/11/2023	2044 On 02-May-24			Bond Future	12.99	71.6264	72.3546	71.6264	27.00
01/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	639	1	1	1	0.00
01/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	629	1	1	1	0.00
01/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	648	1	1	1	0.00
01/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	8241	9	8	9	0.00
01/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	8348	9	8	9	0.00
01/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	8294	9	8	9	0.00
01/11/2023	2044 On 01-August-24			Bond Future	13.13	68.8424	69.5872	68.8424	0.00
01/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	1882	2	2	2	0.00
01/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	1863	2	2	2	0.00
01/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	1900	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	6410	7	6	7	0.00
01/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	6488	7	6	7	0.00
01/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	6449	7	6	7	0.00
01/11/2023	2044 On 07-November-24			Bond Future	13.27	70.4922	71.2555	70.4922	0.00
01/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	3358	3	3	3	0.00
01/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	3335	3	3	3	0.00
01/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	3382	3	3	3	0.00
01/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	5200	6	5	6	0.00
01/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	5260	6	5	6	0.00
01/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	5230	6	5	6	0.00
01/11/2023	2046 On 02-November-23			Bond Future	104.89	104.4094	104.8857	104.4094	9,418.00
01/11/2023	2046 On 01-February-24			Bond Future	107.22	106.7361	107.2213	106.7361	11,513.00
01/11/2023	2046 On 02-May-24			Bond Future	107.49	106.9885	107.4854	106.9885	4,626.00
01/11/2023	2046 On 01-August-24			Bond Future	109.91	109.3996	109.9083	109.3996	0.00
01/11/2023	2046 On 07-November-24			Bond Future	110.37	109.8500	110.3726	109.8500	0.00
01/11/2023	2050 On 02-November-23			Bond Future	105.48	106.0001	105.4759	106.0001	7,974.00
01/11/2023	2050 On 01-February-24			Bond Future	105.57	106.1086	105.5710	106.1086	10,813.00
01/11/2023	2050 On 02-May-24			Bond Future	107.95	108.4959	107.9468	108.4959	3,316.00
01/11/2023	2050 On 01-August-24			Bond Future	108.08	108.6377	108.0771	108.6377	0.00
01/11/2023	2050 On 07-November-24			Bond Future	110.70	111.2713	110.6981	111.2713	0.00
01/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	AL37 On 02-November-23			Index Future	902.83	899.5500	902.8250	899.5500	0.00
01/11/2023	AL37 On 01-February-24			Index Future	922.71	919.3630	922.7050	919.3630	0.00
01/11/2023	AL37 On 02-May-24			Index Future	943.25	939.8330	943.2500	939.8330	0.00
01/11/2023	AL37 On 01-August-24			Index Future	964.30	960.8080	964.3040	960.8080	0.00
01/11/2023	AL37 On 07-November-24			Index Future	987.48	983.8970	987.4790	983.8970	0.00
01/11/2023	AL7T On 02-November-23			Index Future	1017.61	1011.7280	1017.6080	1011.7280	0.00
01/11/2023	AL7T On 01-February-24			Index Future	1040.02	1034.0110	1040.0150	1034.0110	0.00
01/11/2023	AL7T On 02-May-24			Index Future	1063.17	1057.0340	1063.1730	1057.0340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	AL7T On 01-August-24			Index Future	1086.90	1080.6250	1086.9020	1080.6250	0.00
01/11/2023	AL7T On 07-November-24			Index Future	1113.02	1106.5930	1113.0240	1106.5930	0.00
01/11/2023	ALBI On 02-November-23			Index Future	891.09	885.6550	891.0890	885.6550	3.00
01/11/2023	ALBI On 01-February-24			Index Future	910.71	905.1610	910.7110	905.1610	101.00
01/11/2023	ALBI On 02-May-24			Index Future	930.99	925.3150	930.9890	925.3150	0.00
01/11/2023	ALBI On 01-August-24			Index Future	951.77	945.9660	951.7690	945.9660	0.00
01/11/2023	ALBI On 07-November-24			Index Future	974.64	968.6990	974.6430	968.6990	0.00
01/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C213 On 28-February-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
01/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	ES33 On 02-November-23			Bond Future	12.91	70.8930	71.3903	70.8930	0.00
01/11/2023	ES33 On 01-February-24			Bond Future	13.07	72.4728	72.9801	72.4728	0.00
01/11/2023	ES33 On 02-May-24			Bond Future	13.23	70.3040	70.8231	70.3040	0.00
01/11/2023	ES33 On 01-August-24			Bond Future	13.39	71.8877	72.4189	71.8877	0.00
01/11/2023	ES33 On 07-November-24			Bond Future	13.59	69.8247	70.3694	69.8247	0.00
01/11/2023	ES42 On 02-November-23			Bond Future	13.34	66.7843	67.3706	66.7843	0.00
01/11/2023	ES42 On 01-February-24			Bond Future	13.48	68.2726	68.8708	68.2726	0.00
01/11/2023	ES42 On 02-May-24			Bond Future	13.63	65.5461	66.1581	65.5461	0.00
01/11/2023	ES42 On 01-August-24			Bond Future	13.78	67.0220	67.6482	67.0220	0.00
01/11/2023	ES42 On 07-November-24			Bond Future	13.96	64.3763	65.0183	64.3763	0.00
01/11/2023	GOVI On 02-November-23			GOVI	878.09	872.7350	878.0920	872.7350	7.00
01/11/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 02-November-23	885.80	Put	GOVI	77080	13	8	13	0.00
01/11/2023	GOVI On 02-November-23	885.82	Put	GOVI	77280	13	8	13	0.00
01/11/2023	GOVI On 02-November-23	885.81	Put	GOVI	77180	13	8	13	0.00
01/11/2023	GOVI On 01-February-24			GOVI	897.43	891.9570	897.4270	891.9570	712.00
01/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	174470	12	17	12	0.00
01/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	174370	12	17	12	0.00
01/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	174270	12	17	12	0.00
01/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 02-May-24			GOVI	917.41	911.8170	917.4100	911.8170	0.00
01/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	335800	39	34	39	0.00
01/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	335700	39	34	39	0.00
01/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	335600	39	34	39	0.00
01/11/2023	GOVI On 01-August-24			GOVI	937.89	932.1660	937.8870	932.1660	0.00
01/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	55030	11	6	11	0.00
01/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	54930	11	5	11	0.00
01/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	54830	11	5	11	0.00
01/11/2023	GOVI On 07-November-24			GOVI	960.43	954.5670	960.4270	954.5670	0.00
01/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	116370	6	12	6	0.00
01/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	116270	6	12	6	0.00
01/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	116470	6	12	6	0.00
01/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2023	IGOV On 02-November-23			Index Future	322.23	322.5460	322.2270	322.5460	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	IGOV On 01-February-24			Index Future	329.40	329.7310	329.4030	329.7310	606.00
01/11/2023	IGOV On 02-May-24			Index Future	336.82	337.1510	336.8160	337.1510	16.00
01/11/2023	IGOV On 01-August-24			Index Future	344.41	344.7520	344.4110	344.7520	0.00
01/11/2023	IGOV On 07-November-24			Index Future	352.77	353.1170	352.7690	353.1170	0.00
01/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/11/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
01/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6450	91.6400	0.00
01/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.43	91.5500	91.5750	91.5500	0.00
01/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.41	91.5500	91.5900	91.5500	0.00
01/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.43	91.5300	91.5700	91.5300	0.00
01/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.43	91.5400	91.5750	91.5400	0.00
01/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.37	91.5700	91.6300	91.5700	0.00
01/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.29	91.6500	91.7100	91.6500	0.00
01/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.20	91.7500	91.8000	91.7500	0.00
01/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.00	91.9000	92.0000	91.9000	0.00
01/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.98	91.9600	92.0250	91.9600	0.00
01/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.86	92.0300	92.1400	92.0300	0.00
01/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.89	92.0400	92.1150	92.0400	0.00
01/11/2023	R035 On 02-November-23			Bond Future	12.13	81.3352	81.9023	81.3352	101,505.00
01/11/2023	R035 On 02-November-23	11.42	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R035 On 02-November-23	11.70	Call	Bond Future	0	0	0	0	6,500.00
01/11/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
01/11/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
01/11/2023	R035 On 02-November-23	12.85	Call	Bond Future	3640	3	4	3	0.00
01/11/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R035 On 02-November-23	11.74	Call	Bond Future	0	0	0	0	731.00
01/11/2023	R035 On 02-November-23	13.59	Call	Bond Future	7124	7	7	7	0.00
01/11/2023	R035 On 02-November-23	12.24	Call	Bond Future	623	0	1	0	731.00
01/11/2023	R035 On 02-November-23	11.74	Put	Bond Future	2046	3	2	3	0.00
01/11/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
01/11/2023	R035 On 02-November-23	12.24	Put	Bond Future	36	0	0	0	0.00
01/11/2023	R035 On 02-November-23	11.41	Put	Bond Future	3851	4	4	4	0.00
01/11/2023	R035 On 02-November-23	12.85	Put	Bond Future	0	0	0	0	400.00
01/11/2023	R035 On 02-November-23	11.12	Put	Bond Future	5483	6	5	6	0.00
01/11/2023	R035 On 02-November-23	10.62	Put	Bond Future	8404	9	8	9	0.00
01/11/2023	R035 On 02-November-23	11.70	Put	Bond Future	2261	3	2	3	0.00
01/11/2023	R035 On 02-November-23	11.43	Put	Bond Future	3740	4	4	4	0.00
01/11/2023	R035 On 02-November-23	11.42	Put	Bond Future	3795	4	4	4	0.00
01/11/2023	R035 On 01-February-24			Bond Future	12.25	83.1274	83.7058	83.1274	60,837.00
01/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	78	0	0	0	400.00
01/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	270	0	0	0	400.00
01/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	6294	6	6	6	0.00
01/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	1903	2	2	2	0.00
01/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	1929	2	2	2	0.00
01/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	1877	2	2	2	0.00
01/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	2259	3	2	3	0.00
01/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	2208	3	2	3	0.00
01/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	2233	3	2	3	0.00
01/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	471	1	0	1	400.00
01/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	6360	7	6	7	0.00
01/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	9058	10	9	10	0.00
01/11/2023	R035 On 02-May-24			Bond Future	12.38	80.4653	81.0568	80.4653	100,132.00
01/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	744	1	1	1	0.00
01/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	754	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	734	1	1	1	0.00
01/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6990	7	7	7	0.00
01/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6899	7	7	7	0.00
01/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6944	7	7	7	0.00
01/11/2023	R035 On 01-August-24			Bond Future	12.50	82.2597	82.8649	82.2597	0.00
01/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	1947	2	2	2	0.00
01/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	1966	2	2	2	0.00
01/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	1929	2	2	2	0.00
01/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	5531	6	6	6	0.00
01/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	5464	6	5	6	0.00
01/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	5497	6	5	6	0.00
01/11/2023	R035 On 07-November-24			Bond Future	12.65	79.7153	80.3357	79.7153	0.00
01/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	2666	2	3	2	0.00
01/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	2687	2	3	2	0.00
01/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	2645	2	3	2	0.00
01/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	5013	5	5	5	0.00
01/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4954	5	5	5	0.00
01/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4984	5	5	5	0.00
01/11/2023	R053 On 02-November-23			Bond Future	12.67	92.3023	93.1430	92.3023	3,320.00
01/11/2023	R053 On 02-November-23	12.82	Call	Bond Future	1075	1	1	1	0.00
01/11/2023	R053 On 02-November-23	12.83	Call	Bond Future	1139	1	1	1	0.00
01/11/2023	R053 On 02-November-23	12.81	Call	Bond Future	1011	0	1	0	0.00
01/11/2023	R053 On 02-November-23	12.81	Put	Bond Future	36	0	0	0	0.00
01/11/2023	R053 On 02-November-23	12.83	Put	Bond Future	24	0	0	0	0.00
01/11/2023	R053 On 02-November-23	12.82	Put	Bond Future	29	0	0	0	0.00
01/11/2023	R053 On 01-February-24			Bond Future	12.79	94.3362	95.1940	94.3362	0.00
01/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	3503	3	4	3	0.00
01/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	3463	3	3	3	0.00
01/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	3543	3	4	3	0.00
01/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	2509	3	3	3	0.00
01/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	2566	3	3	3	0.00
01/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	2537	3	3	3	0.00
01/11/2023	R053 On 02-May-24			Bond Future	12.91	90.5710	91.4483	90.5710	5,189.00
01/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	4630	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
01/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	4669	4	5	4	0.00
01/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	4592	4	5	4	0.00
01/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3855	4	4	4	0.00
01/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3797	4	4	4	0.00
01/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3826	4	4	4	0.00
01/11/2023	R053 On 01-August-24			Bond Future	13.04	92.5902	93.4877	92.5902	0.00
01/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	5434	5	5	5	0.00
01/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	5471	5	5	5	0.00
01/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	5397	5	5	5	0.00
01/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4773	5	5	5	0.00
01/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4714	5	5	5	0.00
01/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4744	5	5	5	0.00
01/11/2023	R053 On 07-November-24			Bond Future	13.18	88.9368	89.8565	88.9368	0.00
01/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	4413	4	4	4	0.00
01/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	4383	4	4	4	0.00
01/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	4443	4	4	4	0.00
01/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6949	7	7	7	0.00
01/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	7028	8	7	8	0.00
01/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6989	8	7	8	0.00
01/11/2023	R186 On 02-November-23			Bond Future	9.21	107.0907	107.3952	107.0907	32,319.00
01/11/2023	R186 On 02-November-23	9.39	Call	Bond Future	488	0	0	0	0.00
01/11/2023	R186 On 02-November-23	9.38	Call	Bond Future	461	0	0	0	0.00
01/11/2023	R186 On 02-November-23	9.40	Call	Bond Future	514	0	1	0	0.00
01/11/2023	R186 On 02-November-23	10.42	Call	Bond Future	3223	3	3	3	0.00
01/11/2023	R186 On 02-November-23	9.15	Call	Bond Future	25	0	0	0	1,715.00
01/11/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
01/11/2023	R186 On 02-November-23	9.15	Put	Bond Future	190	0	0	0	0.00
01/11/2023	R186 On 02-November-23	9.40	Put	Bond Future	1	0	0	0	0.00
01/11/2023	R186 On 02-November-23	9.38	Put	Bond Future	2	0	0	0	0.00
01/11/2023	R186 On 02-November-23	9.39	Put	Bond Future	1	0	0	0	0.00
01/11/2023	R186 On 01-February-24			Bond Future	9.24	104.1408	104.4503	104.1408	74,227.00
01/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1202	1	1	1	0.00
01/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1185	1	1	1	0.00
01/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1218	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	506	1	1	1	0.00
01/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	523	1	1	1	0.00
01/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	514	1	1	1	0.00
01/11/2023	R186 On 02-May-24			Bond Future	9.26	106.4590	106.7757	106.4590	10,568.00
01/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	154	0	0	0	0.00
01/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	151	0	0	0	0.00
01/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	156	0	0	0	0.00
01/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	2973	3	3	3	0.00
01/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	1767	2	2	2	2,030.00
01/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	356	0	0	0	2,030.00
01/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	672	1	1	1	0.00
01/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	3107	3	3	3	0.00
01/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	3151	3	3	3	0.00
01/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	3129	3	3	3	0.00
01/11/2023	R186 On 01-August-24			Bond Future	9.28	103.5237	103.8482	103.5237	0.00
01/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	604	1	1	1	0.00
01/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	596	0	1	0	0.00
01/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	612	1	1	1	0.00
01/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1850	2	2	2	0.00
01/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1877	2	2	2	0.00
01/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1864	2	2	2	0.00
01/11/2023	R186 On 07-November-24			Bond Future	9.31	106.0071	106.3402	106.0071	9,795.00
01/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1121	1	1	1	0.00
01/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1131	1	1	1	0.00
01/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1110	1	1	1	0.00
01/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1454	2	1	2	0.00
01/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1437	2	1	2	0.00
01/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1445	2	1	2	0.00
01/11/2023	R197 On 02-November-23			Bond Future	342.76	342.8224	342.7615	342.8224	0.00
01/11/2023	R202 On 02-November-23			Bond Future	249.76	251.2891	249.7569	251.2891	4,558.00
01/11/2023	R202 On 01-February-24			Bond Future	250.34	251.9145	250.3444	251.9145	5,070.00
01/11/2023	R202 On 02-May-24			Bond Future	255.98	257.5827	255.9782	257.5827	0.00
01/11/2023	R202 On 01-August-24			Bond Future	256.66	258.2941	256.6556	258.2941	0.00
01/11/2023	R202 On 07-November-24			Bond Future	262.88	264.5567	262.8806	264.5567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R209 On 02-November-23			Bond Future	12.21	62.5558	63.0708	62.5558	18,532.00
01/11/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R209 On 02-November-23	11.33	Put	Bond Future	4165	5	4	5	0.00
01/11/2023	R209 On 02-November-23	11.35	Put	Bond Future	4065	5	4	5	0.00
01/11/2023	R209 On 02-November-23	11.34	Put	Bond Future	4115	5	4	5	0.00
01/11/2023	R209 On 01-February-24			Bond Future	12.32	63.9342	64.4595	63.9342	14,594.00
01/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1408	1	1	1	0.00
01/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1429	1	1	1	0.00
01/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1387	1	1	1	0.00
01/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	2277	3	2	3	0.00
01/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	2227	3	2	3	0.00
01/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	2252	3	2	3	0.00
01/11/2023	R209 On 02-May-24			Bond Future	12.43	62.2042	62.7414	62.2042	0.00
01/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	584	0	1	0	0.00
01/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	592	1	1	1	0.00
01/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	576	0	1	0	0.00
01/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	6491	7	6	7	0.00
01/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	6407	7	6	7	0.00
01/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	6449	7	6	7	0.00
01/11/2023	R209 On 01-August-24			Bond Future	12.55	63.5912	64.1409	63.5912	0.00
01/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	1632	1	2	1	0.00
01/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	1648	1	2	1	0.00
01/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	1616	1	2	1	0.00
01/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	5070	5	5	5	0.00
01/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	5009	5	5	5	0.00
01/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	5039	5	5	5	0.00
01/11/2023	R209 On 07-November-24			Bond Future	12.68	61.9588	62.5222	61.9588	4,160.00
01/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2432	2	2	2	0.00
01/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2414	2	2	2	0.00
01/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2451	2	2	2	0.00
01/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4416	5	4	5	0.00
01/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4468	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4442	5	4	5	0.00
01/11/2023	R210 On 02-November-23			Bond Future	223.31	223.3177	223.3081	223.3177	136.00
01/11/2023	R210 On 01-February-24			Bond Future	228.28	228.2942	228.2810	228.2942	501.00
01/11/2023	R210 On 02-May-24			Bond Future	230.16	230.1731	230.1607	230.1731	0.00
01/11/2023	R210 On 01-August-24			Bond Future	235.35	235.3604	235.3492	235.3604	0.00
01/11/2023	R210 On 07-November-24			Bond Future	237.72	237.7299	237.7212	237.7299	0.00
01/11/2023	R213 On 02-November-23			Bond Future	11.15	80.5459	80.9023	80.5459	14,349.00
01/11/2023	R213 On 02-November-23	11.12	Call	Bond Future	105	0	0	0	0.00
01/11/2023	R213 On 02-November-23	11.11	Call	Bond Future	89	0	0	0	0.00
01/11/2023	R213 On 02-November-23	11.13	Call	Bond Future	122	0	0	0	0.00
01/11/2023	R213 On 02-November-23	12.70	Call	Bond Future	6253	6	6	6	0.00
01/11/2023	R213 On 02-November-23	11.44	Call	Bond Future	1216	1	1	1	731.00
01/11/2023	R213 On 02-November-23	10.94	Call	Bond Future	1	0	0	0	731.00
01/11/2023	R213 On 02-November-23	10.94	Put	Bond Future	906	1	1	1	0.00
01/11/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
01/11/2023	R213 On 02-November-23	11.44	Put	Bond Future	0	0	0	0	0.00
01/11/2023	R213 On 02-November-23	11.13	Put	Bond Future	212	1	0	1	0.00
01/11/2023	R213 On 02-November-23	11.11	Put	Bond Future	265	1	0	1	0.00
01/11/2023	R213 On 02-November-23	11.12	Put	Bond Future	238	1	0	1	0.00
01/11/2023	R213 On 01-February-24			Bond Future	11.26	82.3208	82.6837	82.3208	27,386.00
01/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	2816	3	3	3	0.00
01/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	2789	3	3	3	0.00
01/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	2844	3	3	3	0.00
01/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	971	1	1	1	0.00
01/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	996	1	1	1	0.00
01/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	984	1	1	1	0.00
01/11/2023	R213 On 02-May-24			Bond Future	11.36	80.5940	80.9654	80.5940	0.00
01/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	633	1	1	1	0.00
01/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	625	1	1	1	0.00
01/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	641	1	1	1	0.00
01/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	5083	5	5	5	0.00
01/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	5154	5	5	5	0.00
01/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	5118	5	5	5	0.00
01/11/2023	R213 On 01-August-24			Bond Future	11.47	82.3915	82.7717	82.3915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	1649	2	2	2	0.00
01/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	1634	2	2	2	0.00
01/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	1664	2	2	2	0.00
01/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	4030	4	4	4	0.00
01/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	4082	4	4	4	0.00
01/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	4056	4	4	4	0.00
01/11/2023	R213 On 07-November-24			Bond Future	11.61	80.8054	81.1954	80.8054	0.00
01/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2300	2	2	2	0.00
01/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2318	2	2	2	0.00
01/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2283	2	2	2	0.00
01/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3815	4	4	4	0.00
01/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3772	4	4	4	0.00
01/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3793	4	4	4	0.00
01/11/2023	R214 On 02-November-23			Bond Future	12.49	58.5982	59.1444	58.5982	12,958.00
01/11/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R214 On 02-November-23	11.45	Put	Bond Future	5114	6	5	6	0.00
01/11/2023	R214 On 02-November-23	11.47	Put	Bond Future	5009	6	5	6	0.00
01/11/2023	R214 On 02-November-23	11.46	Put	Bond Future	5062	6	5	6	0.00
01/11/2023	R214 On 01-February-24			Bond Future	12.60	59.8894	60.4467	59.8894	13,604.00
01/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	951	1	1	1	0.00
01/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	967	1	1	1	0.00
01/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	935	1	1	1	0.00
01/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	3095	3	3	3	0.00
01/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	3031	3	3	3	0.00
01/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	3063	3	3	3	0.00
01/11/2023	R214 On 02-May-24			Bond Future	12.71	57.9176	58.4875	57.9176	10,172.00
01/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1413	1	1	1	7,110.00
01/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	4800	4	5	4	0.00
01/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	2980	3	3	3	0.00
01/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1379	1	1	1	10,000.00
01/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	602	1	1	1	0.00
01/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	611	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	594	0	1	0	0.00
01/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	6663	7	7	7	0.00
01/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	6575	7	7	7	0.00
01/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	6619	7	7	7	0.00
01/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	4061	4	4	4	0.00
01/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	2264	3	2	3	17,110.00
01/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	4124	5	4	5	0.00
01/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1332	2	1	2	17,110.00
01/11/2023	R214 On 01-August-24			Bond Future	12.82	59.2092	59.7921	59.2092	0.00
01/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	1861	2	2	2	0.00
01/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	1879	2	2	2	0.00
01/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	1844	2	2	2	0.00
01/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4890	5	5	5	0.00
01/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4828	5	5	5	0.00
01/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4859	5	5	5	0.00
01/11/2023	R214 On 07-November-24			Bond Future	12.95	57.3207	57.9182	57.3207	0.00
01/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	2843	3	3	3	0.00
01/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	2823	3	3	3	0.00
01/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	2863	3	3	3	0.00
01/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	4336	5	4	5	0.00
01/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	4387	5	4	5	0.00
01/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	4361	5	4	5	0.00
01/11/2023	R248 On 02-November-23			Bond Future	12.66	71.6526	72.3093	71.6526	26,950.00
01/11/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
01/11/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
01/11/2023	R248 On 02-November-23	12.50	Call	Bond Future	15	0	0	0	207.00
01/11/2023	R248 On 02-November-23	13.60	Call	Bond Future	4906	4	5	4	0.00
01/11/2023	R248 On 02-November-23	13.60	Put	Bond Future	0	0	0	0	207.00
01/11/2023	R248 On 02-November-23	12.50	Put	Bond Future	892	2	1	2	0.00
01/11/2023	R248 On 02-November-23	11.80	Put	Bond Future	5049	6	5	6	0.00
01/11/2023	R248 On 02-November-23	11.47	Put	Bond Future	7167	8	7	8	0.00
01/11/2023	R248 On 02-November-23	11.49	Put	Bond Future	7036	8	7	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
01/11/2023	R248 On 02-November-23	11.48	Put	Bond Future	7101	8	7	8	0.00
01/11/2023	R248 On 01-February-24			Bond Future	12.78	73.2315	73.9015	73.2315	224,579.00
01/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	3285	3	3	3	0.00
01/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	6278	6	6	6	0.00
01/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	842	1	1	1	0.00
01/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	858	1	1	1	0.00
01/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	826	1	1	1	0.00
01/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	4242	4	4	4	0.00
01/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	210	0	0	0	1,000.00
01/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1108	1	1	1	100.00
01/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3807	4	4	4	0.00
01/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	7848	8	8	8	0.00
01/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	1148	1	1	1	1,000.00
01/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	4468	5	4	5	0.00
01/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	4381	5	4	5	0.00
01/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	4424	5	4	5	0.00
01/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	615	1	1	1	1,100.00
01/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1573	2	2	2	1,100.00
01/11/2023	R248 On 02-May-24			Bond Future	12.89	70.4126	71.0978	70.4126	12,631.00
01/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	574	0	1	0	0.00
01/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	582	0	1	0	0.00
01/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	565	0	1	0	0.00
01/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	9088	10	9	10	0.00
01/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	8974	10	9	10	0.00
01/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	9030	10	9	10	0.00
01/11/2023	R248 On 01-August-24			Bond Future	13.01	71.9827	72.6837	71.9827	13,000.00
01/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2165	2	2	2	0.00
01/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2186	2	2	2	0.00
01/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2144	2	2	2	0.00
01/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	6100	7	6	7	0.00
01/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	6024	6	6	6	0.00
01/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	6062	7	6	7	0.00
01/11/2023	R248 On 07-November-24			Bond Future	13.15	69.2551	69.9735	69.2551	0.00
01/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	3464	3	3	3	0.00
01/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	3489	3	3	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
01/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	3439	3	3	3	0.00
01/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	5423	6	5	6	0.00
01/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	5364	6	5	6	0.00
01/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	5393	6	5	6	0.00
01/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00