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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/12/2023 TO: 04/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	2025 On 01-February-24			Bond Future	175.46	175.3265	175.4593	175.3265	11,960.00
04/12/2023	2025 On 02-May-24			Bond Future	179.38	179.2399	179.3757	179.2399	0.00
04/12/2023	2025 On 01-August-24			Bond Future	181.50	181.3608	181.4995	181.3608	0.00
04/12/2023	2025 On 07-November-24			Bond Future	185.78	185.6379	185.7806	185.6379	75.00
04/12/2023	2029 On 01-February-24			Bond Future	128.31	128.0451	128.3091	128.0451	7,360.00
04/12/2023	2029 On 02-May-24			Bond Future	129.80	129.5282	129.7978	129.5282	0.00
04/12/2023	2029 On 01-August-24			Bond Future	132.67	132.3979	132.6738	132.3979	0.00
04/12/2023	2029 On 07-November-24			Bond Future	134.39	134.1095	134.3916	134.1095	66.00
04/12/2023	2029 On 06-February-25			Bond Future	137.24	136.9489	137.2376	136.9489	0.00
04/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4838	5	5	5	0.00
04/12/2023	2029 On 06-February-25	132.40	Put	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
04/12/2023	2030 On 01-February-24			Bond Future	9.98	91.1937	91.3480	91.1937	77,186.00
04/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5620	5	6	5	0.00
04/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5657	6	6	6	0.00
04/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5583	5	6	5	0.00
04/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5436	5	5	5	0.00
04/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1058	1	1	1	1,360.00
04/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	445	0	0	0	400.00
04/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1380	1	1	1	400.00
04/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8347	8	8	8	0.00
04/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2264	2	2	2	500.00
04/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7466	7	7	7	0.00
04/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	974	1	1	1	500.00
04/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1609	2	2	2	200.00
04/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4311	4	4	4	0.00
04/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7060	7	7	7	0.00
04/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7429	7	7	7	0.00
04/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1213	1	1	1	500.00
04/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	35	0	0	0	500.00
04/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1148	1	1	1	0.00
04/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	43	0	0	0	200.00
04/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	189	0	0	0	700.00
04/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	880	1	1	1	0.00
04/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	589	1	1	1	0.00
04/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	34	0	0	0	500.00
04/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1370	1	1	1	0.00
04/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	19	0	0	0	400.00
04/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1024	1	1	1	0.00
04/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2198	2	2	2	0.00
04/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	103	0	0	0	1,360.00
04/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1286	1	1	1	0.00
04/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	95	0	0	0	0.00
04/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	91	0	0	0	0.00
04/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	93	0	0	0	0.00
04/12/2023	2030 On 02-May-24			Bond Future	10.04	93.2071	93.3649	93.2071	19,737.00
04/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1228	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3940	4	4	4	1,080.00
04/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9003	9	9	9	0.00
04/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2197	2	2	2	1,000.00
04/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7537	7	8	7	0.00
04/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1499	1	1	1	0.00
04/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1518	1	2	1	0.00
04/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1481	1	1	1	0.00
04/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3368	3	3	3	500.00
04/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4852	5	5	5	500.00
04/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11593	11	12	11	0.00
04/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	34	0	0	0	500.00
04/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	621	1	1	1	0.00
04/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1069	1	1	1	0.00
04/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2428	3	2	3	0.00
04/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2383	2	2	2	0.00
04/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2405	3	2	3	0.00
04/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	249	0	0	0	1,000.00
04/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	129	0	0	0	1,080.00
04/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	862	1	1	1	0.00
04/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1723	2	2	2	0.00
04/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2793	3	3	3	0.00
04/12/2023	2030 On 01-August-24			Bond Future	10.11	91.2445	91.4059	91.2445	0.00
04/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2935	3	3	3	0.00
04/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2958	3	3	3	0.00
04/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2912	3	3	3	0.00
04/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1906	2	2	2	0.00
04/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1876	2	2	2	0.00
04/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1891	2	2	2	0.00
04/12/2023	2030 On 07-November-24			Bond Future	10.19	93.3713	93.5368	93.3713	1,652.00
04/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3906	4	4	4	0.00
04/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3931	4	4	4	0.00
04/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3882	4	4	4	0.00
04/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1849	2	2	2	0.00
04/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1825	2	2	2	0.00
04/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1837	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2030 On 06-February-25			Bond Future	10.29	91.3140	91.4834	91.3140	0.00
04/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3704	4	4	4	0.00
04/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2326	2	2	2	0.00
04/12/2023	2032 On 01-February-24			Bond Future	10.87	88.7353	88.9635	88.7353	88,179.00
04/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4771	5	5	5	0.00
04/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4731	5	5	5	0.00
04/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4812	5	5	5	0.00
04/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1438	1	1	1	8,500.00
04/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5424	5	5	5	0.00
04/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	98	0	0	0	1,200.00
04/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1081	1	1	1	1,200.00
04/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7990	8	8	8	0.00
04/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	722	1	1	1	500.00
04/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1999	2	2	2	500.00
04/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8445	8	8	8	0.00
04/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7493	7	7	7	0.00
04/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1129	1	1	1	200.00
04/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4410	4	4	4	0.00
04/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3626	3	4	3	0.00
04/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2809	3	3	3	0.00
04/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	621	1	1	1	17,000.00
04/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	420	0	0	0	8,500.00
04/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	292	0	0	0	200.00
04/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1558	2	2	2	0.00
04/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	71	0	0	0	200.00
04/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	46	0	0	0	500.00
04/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	939	1	1	1	0.00
04/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2080	2	2	2	0.00
04/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	57	0	0	0	1,200.00
04/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1607	2	2	2	0.00
04/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4372	5	4	5	0.00
04/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	184	0	0	0	0.00
04/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1287	1	1	1	0.00
04/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	243	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	252	0	0	0	0.00
04/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	247	0	0	0	0.00
04/12/2023	2032 On 02-May-24			Bond Future	10.95	86.5325	86.7656	86.5325	61,830.00
04/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2150	2	2	2	1,000.00
04/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8909	9	9	9	0.00
04/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1167	1	1	1	1,000.00
04/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1568	1	2	1	500.00
04/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2732	3	3	3	500.00
04/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9947	10	10	10	0.00
04/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3472	3	3	3	1,550.00
04/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10577	10	11	10	0.00
04/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1491	1	1	1	0.00
04/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1473	1	1	1	0.00
04/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1510	1	2	1	0.00
04/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1688	2	2	2	1,550.00
04/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3063	3	3	3	0.00
04/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4951	5	5	5	0.00
04/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1530	1	2	1	500.00
04/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1035	1	1	1	500.00
04/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1865	2	2	2	500.00
04/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3361	4	3	4	0.00
04/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3390	4	3	4	0.00
04/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3450	4	3	4	0.00
04/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3420	4	3	4	0.00
04/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	186	0	0	0	1,550.00
04/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1630	2	2	2	0.00
04/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3133	3	3	3	0.00
04/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	238	0	0	0	500.00
04/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2092	2	2	2	0.00
04/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3303	3	3	3	0.00
04/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2592	3	3	3	0.00
04/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	338	0	0	0	1,000.00
04/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4023	4	4	4	0.00
04/12/2023	2032 On 01-August-24			Bond Future	11.05	88.4286	88.6671	88.4286	0.00
04/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3197	3	3	3	0.00

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04/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3172	3	3	3	0.00
04/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3223	3	3	3	0.00
04/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2749	3	3	3	0.00
04/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2789	3	3	3	0.00
04/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2769	3	3	3	0.00
04/12/2023	2032 On 07-November-24			Bond Future	11.16	86.3234	86.5678	86.3234	1,360.00
04/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9824	10	10	10	0.00
04/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4334	4	4	4	1,615.00
04/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3890	4	4	4	0.00
04/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3863	4	4	4	0.00
04/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3917	4	4	4	0.00
04/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2466	3	2	3	0.00
04/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2499	3	2	3	0.00
04/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2482	3	2	3	0.00
04/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	682	1	1	1	1,615.00
04/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2230	2	2	2	0.00
04/12/2023	2032 On 06-February-25			Bond Future	11.29	88.1266	88.3765	88.1266	0.00
04/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4493	4	4	4	0.00
04/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2665	3	3	3	0.00
04/12/2023	2033 On 01-February-24			Bond Future	121.66	121.8440	121.6572	121.8440	8,052.00
04/12/2023	2033 On 02-May-24			Bond Future	122.90	123.0922	122.9011	123.0922	0.00
04/12/2023	2033 On 01-August-24			Bond Future	125.62	125.8194	125.6244	125.8194	0.00
04/12/2023	2033 On 07-November-24			Bond Future	127.08	127.2778	127.0780	127.2778	0.00
04/12/2023	2033 On 06-February-25			Bond Future	129.77	129.9726	129.7692	129.9726	0.00
04/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	4829	5	5	5	0.00
04/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/12/2023	2037 On 01-February-24			Bond Future	11.97	77.4798	77.5696	77.4798	135,286.00
04/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2867	3	3	3	0.00
04/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2903	3	3	3	0.00
04/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2831	3	3	3	0.00
04/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9682	10	10	10	0.00
04/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5307	5	5	5	0.00
04/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2090	2	2	2	2,500.00
04/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	347	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1431	2	1	2	0.00
04/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	52	0	0	0	2,500.00
04/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1010	1	1	1	0.00
04/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	977	1	1	1	0.00
04/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	993	1	1	1	0.00
04/12/2023	2037 On 02-May-24			Bond Future	12.07	79.1905	79.2822	79.1905	0.00
04/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1301	1	1	1	0.00
04/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1319	1	1	1	0.00
04/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1283	1	1	1	0.00
04/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4827	5	5	5	0.00
04/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4750	5	5	5	0.00
04/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4788	5	5	5	0.00
04/12/2023	2037 On 01-August-24			Bond Future	12.19	76.6701	76.7640	76.6701	0.00
04/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8974	9	9	9	0.00
04/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6626	7	7	7	0.00
04/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3226	3	3	3	0.00
04/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3253	3	3	3	1,383.00
04/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3199	3	3	3	0.00
04/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3734	4	4	4	0.00
04/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3683	4	4	4	0.00
04/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3708	4	4	4	0.00
04/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1751	2	2	2	1,383.00
04/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1109	1	1	1	1,383.00
04/12/2023	2037 On 07-November-24			Bond Future	12.32	78.4562	78.5527	78.4562	9,175.00
04/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4845	5	5	5	0.00
04/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4875	5	5	5	0.00
04/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4815	5	5	5	0.00
04/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3556	4	4	4	0.00
04/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3515	4	4	4	0.00
04/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3536	4	4	4	0.00
04/12/2023	2037 On 06-February-25			Bond Future	12.46	75.8350	75.9338	75.8350	0.00
04/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5223	5	5	5	0.00
04/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3749	4	4	4	0.00
04/12/2023	2038 On 01-February-24			Bond Future	130.40	130.3862	130.3996	130.3862	3,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2038 On 02-May-24			Bond Future	133.31	133.2966	133.3102	133.2966	1,706.00
04/12/2023	2038 On 01-August-24			Bond Future	134.18	134.1682	134.1818	134.1682	0.00
04/12/2023	2038 On 07-November-24			Bond Future	137.35	137.3315	137.3459	137.3315	0.00
04/12/2023	2038 On 06-February-25			Bond Future	138.12	138.1065	138.1215	138.1065	0.00
04/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	2891	3	3	3	0.00
04/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/12/2023	2040 On 01-February-24			Bond Future	12.23	77.5144	77.6678	77.5144	126,752.00
04/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2044	2	2	2	0.00
04/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4298	4	4	4	0.00
04/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8769	9	9	9	0.00
04/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2173	2	2	2	0.00
04/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2141	2	2	2	0.00
04/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2206	2	2	2	0.00
04/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1552	2	2	2	0.00
04/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1599	2	2	2	0.00
04/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1575	2	2	2	0.00
04/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	107	0	0	0	0.00
04/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	641	1	1	1	0.00
04/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1673	2	2	2	0.00
04/12/2023	2040 On 02-May-24			Bond Future	12.35	79.2258	79.3826	79.2258	0.00
04/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1216	1	1	1	0.00
04/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1199	1	1	1	0.00
04/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1234	1	1	1	0.00
04/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5484	6	5	6	0.00
04/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5571	6	6	6	0.00
04/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5528	6	6	6	0.00
04/12/2023	2040 On 01-August-24			Bond Future	12.47	76.4558	76.6161	76.4558	0.00
04/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3336	3	3	3	0.00
04/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3307	3	3	3	0.00
04/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3364	3	3	3	0.00
04/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4062	4	4	4	0.00
04/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4118	4	4	4	0.00
04/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4090	4	4	4	0.00
04/12/2023	2040 On 07-November-24			Bond Future	12.60	78.2367	78.4011	78.2367	8,697.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5116	5	5	5	0.00
04/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5085	5	5	5	0.00
04/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5147	5	5	5	0.00
04/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3744	4	4	4	0.00
04/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3788	4	4	4	0.00
04/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3766	4	4	4	0.00
04/12/2023	2040 On 06-February-25			Bond Future	12.74	75.3598	75.5280	75.3598	0.00
04/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5279	5	5	5	0.00
04/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4176	4	4	4	0.00
04/12/2023	2044 On 01-February-24			Bond Future	12.32	73.7692	73.8350	73.7692	99,458.00
04/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5464	5	5	5	0.00
04/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1759	2	2	2	0.00
04/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1789	2	2	2	0.00
04/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1730	2	2	2	0.00
04/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4392	4	4	4	0.00
04/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	643	1	1	1	15,000.00
04/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2003	2	2	2	0.00
04/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1947	2	2	2	0.00
04/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1975	2	2	2	0.00
04/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	422	0	0	0	5,000.00
04/12/2023	2044 On 02-May-24			Bond Future	12.42	75.3979	75.4652	75.3979	27.00
04/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1140	1	1	1	0.00
04/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1158	1	1	1	0.00
04/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1123	1	1	1	0.00
04/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5731	6	6	6	0.00
04/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5640	6	6	6	0.00
04/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5685	6	6	6	0.00
04/12/2023	2044 On 01-August-24			Bond Future	12.54	72.6691	72.7380	72.6691	0.00
04/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3072	3	3	3	0.00
04/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3099	3	3	3	0.00
04/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3044	3	3	3	0.00
04/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4518	5	5	5	0.00
04/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4458	5	4	5	0.00
04/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4488	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
04/12/2023	2044 On 07-November-24			Bond Future	12.67	74.3617	74.4325	74.3617	0.00
04/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5070	5	5	5	0.00
04/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5101	5	5	5	0.00
04/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5039	5	5	5	0.00
04/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3787	4	4	4	0.00
04/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3743	4	4	4	0.00
04/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3764	4	4	4	0.00
04/12/2023	2044 On 06-February-25			Bond Future	12.80	71.5290	71.6017	71.5290	0.00
04/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5381	5	5	5	0.00
04/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4238	4	4	4	0.00
04/12/2023	2046 On 01-February-24			Bond Future	115.21	114.4907	115.2087	114.4907	11,904.00
04/12/2023	2046 On 02-May-24			Bond Future	115.62	114.8858	115.6192	114.8858	4,626.00
04/12/2023	2046 On 01-August-24			Bond Future	118.18	117.4309	118.1809	117.4309	0.00
04/12/2023	2046 On 07-November-24			Bond Future	118.75	117.9824	118.7493	117.9824	0.00
04/12/2023	2046 On 06-February-25			Bond Future	121.26	120.4784	121.2622	120.4784	0.00
04/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7252	6	7	6	0.00
04/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/12/2023	2050 On 01-February-24			Bond Future	114.79	113.4012	114.7900	113.4012	10,813.00
04/12/2023	2050 On 02-May-24			Bond Future	117.35	115.9323	117.3522	115.9323	3,316.00
04/12/2023	2050 On 01-August-24			Bond Future	117.63	116.1823	117.6331	116.1823	0.00
04/12/2023	2050 On 07-November-24			Bond Future	120.41	118.9216	120.4071	118.9216	0.00
04/12/2023	2050 On 06-February-25			Bond Future	120.58	119.0622	120.5790	119.0622	0.00
04/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4979	3	5	3	0.00
04/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	AL37 On 01-February-24			Index Future	940.54	939.4400	940.5420	939.4400	0.00
04/12/2023	AL37 On 02-May-24			Index Future	961.31	960.1820	961.3070	960.1820	0.00
04/12/2023	AL37 On 01-August-24			Index Future	982.39	981.2360	982.3930	981.2360	0.00
04/12/2023	AL37 On 07-November-24			Index Future	1005.35	1004.1540	1005.3480	1004.1540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	AL37 On 06-February-25			Index Future	1026.45	1025.2220	1026.4540	1025.2220	0.00
04/12/2023	AL7T On 01-February-24			Index Future	1081.09	1078.2590	1081.0870	1078.2590	0.00
04/12/2023	AL7T On 02-May-24			Index Future	1104.96	1102.0660	1104.9560	1102.0660	0.00
04/12/2023	AL7T On 01-August-24			Index Future	1129.19	1126.2310	1129.1930	1126.2310	0.00
04/12/2023	AL7T On 07-November-24			Index Future	1155.58	1152.5350	1155.5780	1152.5350	0.00
04/12/2023	AL7T On 06-February-25			Index Future	1179.84	1176.7160	1179.8380	1176.7160	0.00
04/12/2023	ALBI On 01-February-24			Index Future	941.26	939.5970	941.2590	939.5970	100.00
04/12/2023	ALBI On 02-May-24			Index Future	962.04	960.3420	962.0400	960.3420	0.00
04/12/2023	ALBI On 01-August-24			Index Future	983.14	981.3990	983.1420	981.3990	0.00
04/12/2023	ALBI On 07-November-24			Index Future	1006.12	1004.3210	1006.1150	1004.3210	0.00
04/12/2023	ALBI On 06-February-25			Index Future	1027.24	1025.3920	1027.2370	1025.3920	0.00
04/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	ES33 On 01-February-24			Bond Future	12.44	75.5799	75.6785	75.5799	0.00
04/12/2023	ES33 On 02-May-24			Bond Future	12.58	73.4681	73.5690	73.4681	0.00
04/12/2023	ES33 On 01-August-24			Bond Future	12.73	75.0951	75.1983	75.0951	0.00
04/12/2023	ES33 On 07-November-24			Bond Future	12.90	73.0611	73.1671	73.0611	0.00
04/12/2023	ES33 On 06-February-25			Bond Future	13.10	74.6026	74.7112	74.6026	0.00
04/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	980	1	1	1	0.00
04/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
04/12/2023	ES42 On 01-February-24			Bond Future	12.98	71.2878	71.3744	71.2878	0.00
04/12/2023	ES42 On 02-May-24			Bond Future	13.11	68.6166	68.7050	68.6166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	ES42 On 01-August-24			Bond Future	13.25	70.1354	70.2259	70.1354	0.00
04/12/2023	ES42 On 07-November-24			Bond Future	13.41	67.5188	67.6118	67.5188	0.00
04/12/2023	ES42 On 06-February-25			Bond Future	13.57	68.9403	69.0356	68.9403	0.00
04/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	642	1	1	1	0.00
04/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/12/2023	GOVI On 01-February-24			GOVI	927.79	926.1160	927.7920	926.1160	711.00
04/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	478020	46	48	46	0.00
04/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	477920	46	48	46	0.00
04/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	478120	46	48	46	0.00
04/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 02-May-24			GOVI	948.28	946.5640	948.2760	946.5640	0.00
04/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	26940	4	3	4	0.00
04/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	27140	4	3	4	0.00
04/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	27040	4	3	4	0.00
04/12/2023	GOVI On 01-August-24			GOVI	969.08	967.3190	969.0760	967.3190	0.00
04/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	256860	24	26	24	0.00
04/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	257060	24	26	24	0.00
04/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	256960	24	26	24	0.00
04/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 07-November-24			GOVI	991.72	989.9120	991.7200	989.9120	0.00
04/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	429400	41	43	41	0.00
04/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	429300	41	43	41	0.00
04/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	429200	41	43	41	0.00
04/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/12/2023	GOVI On 06-February-25			GOVI	1012.54	1010.6810	1012.5400	1010.6810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	405400	39	41	39	0.00
04/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2023	IGOV On 01-February-24			Index Future	344.09	343.1200	344.0930	343.1200	606.00
04/12/2023	IGOV On 02-May-24			Index Future	351.77	350.7790	351.7730	350.7790	16.00
04/12/2023	IGOV On 01-August-24			Index Future	359.57	358.5520	359.5710	358.5520	0.00
04/12/2023	IGOV On 07-November-24			Index Future	368.06	367.0120	368.0590	367.0120	0.00
04/12/2023	IGOV On 06-February-25			Index Future	375.86	374.7900	375.8640	374.7900	0.00
04/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.6550	91.6560	91.6550	0.00
04/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.33	91.6640	91.6660	91.6640	0.00
04/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.30	91.7020	91.7050	91.7020	0.00
04/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.28	91.7210	91.7230	91.7210	0.00
04/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.18	91.8140	91.8170	91.8140	0.00
04/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.16	91.8350	91.8370	91.8350	0.00
04/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	91.9520	91.9550	91.9520	0.00
04/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.82	92.1740	92.1760	92.1740	0.00
04/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.50	92.4930	92.4960	92.4930	0.00
04/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.38	92.6230	92.6230	92.6230	0.00
04/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.29	92.7140	92.7150	92.7140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.23	92.7650	92.7680	92.7650	0.00
04/12/2023	R035 On 01-February-24			Bond Future	11.61	86.8432	87.0715	86.8432	68,179.00
04/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	141	0	0	0	400.00
04/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	603	1	1	1	400.00
04/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9245	9	9	9	0.00
04/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3681	4	4	4	0.00
04/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3641	4	4	4	0.00
04/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3721	4	4	4	0.00
04/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	634	1	1	1	0.00
04/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	657	1	1	1	0.00
04/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	645	1	1	1	0.00
04/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	56	0	0	0	400.00
04/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3327	4	3	4	0.00
04/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5755	6	6	6	0.00
04/12/2023	R035 On 02-May-24			Bond Future	11.71	84.2488	84.4822	84.2488	105,087.00
04/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1477	1	1	1	0.00
04/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1457	1	1	1	0.00
04/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1497	1	1	1	0.00
04/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4216	4	4	4	0.00
04/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4288	4	4	4	0.00
04/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4252	4	4	4	0.00
04/12/2023	R035 On 01-August-24			Bond Future	11.82	86.0952	86.3339	86.0952	0.00
04/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3410	3	3	3	0.00
04/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3382	3	3	3	0.00
04/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3438	3	3	3	0.00
04/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3467	4	3	4	0.00
04/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3515	4	4	4	0.00
04/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3491	4	3	4	0.00
04/12/2023	R035 On 07-November-24			Bond Future	11.95	83.5870	83.8317	83.5870	19,788.00
04/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4351	4	4	4	0.00
04/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4322	4	4	4	0.00
04/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4381	4	4	4	0.00
04/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3153	3	3	3	0.00
04/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3194	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
04/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3173	3	3	3	0.00
04/12/2023	R035 On 06-February-25			Bond Future	12.09	85.3335	85.5837	85.3335	0.00
04/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4908	5	5	5	0.00
04/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3346	3	3	3	0.00
04/12/2023	R053 On 01-February-24			Bond Future	12.23	99.1491	99.2355	99.1491	0.00
04/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5869	6	6	6	0.00
04/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5814	6	6	6	0.00
04/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5924	6	6	6	0.00
04/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	848	1	1	1	0.00
04/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	876	1	1	1	0.00
04/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	862	1	1	1	0.00
04/12/2023	R053 On 02-May-24			Bond Future	12.34	95.4736	95.5618	95.4736	5,189.00
04/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7176	7	7	7	0.00
04/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7224	7	7	7	0.00
04/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7128	7	7	7	0.00
04/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2277	2	2	2	0.00
04/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2239	2	2	2	0.00
04/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2258	2	2	2	0.00
04/12/2023	R053 On 01-August-24			Bond Future	12.44	97.5653	97.6557	97.5653	0.00
04/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8041	8	8	8	0.00
04/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8087	8	8	8	0.00
04/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7996	8	8	8	0.00
04/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3204	3	3	3	0.00
04/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3163	3	3	3	0.00
04/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3183	3	3	3	0.00
04/12/2023	R053 On 07-November-24			Bond Future	12.57	93.9672	94.0602	93.9672	0.00
04/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6818	7	7	7	0.00
04/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6859	7	7	7	0.00
04/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6778	7	7	7	0.00
04/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5220	5	5	5	0.00
04/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5162	5	5	5	0.00
04/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5190	5	5	5	0.00
04/12/2023	R053 On 06-February-25			Bond Future	12.70	95.9276	96.0229	95.9276	0.00
04/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7252	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5610	6	6	6	0.00
04/12/2023	R186 On 01-February-24			Bond Future	8.74	105.6286	105.7107	105.6286	77,373.00
04/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2062	2	2	2	0.00
04/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2084	2	2	2	0.00
04/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2039	2	2	2	0.00
04/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	117	0	0	0	0.00
04/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	111	0	0	0	0.00
04/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	114	0	0	0	0.00
04/12/2023	R186 On 02-May-24			Bond Future	8.71	107.9608	108.0447	107.9608	10,568.00
04/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	267	0	0	0	0.00
04/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	273	0	0	0	0.00
04/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	262	0	0	0	0.00
04/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4017	4	4	4	0.00
04/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2656	3	3	3	2,030.00
04/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	131	0	0	0	2,030.00
04/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	292	0	0	0	0.00
04/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1992	2	2	2	0.00
04/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1956	2	2	2	0.00
04/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1974	2	2	2	0.00
04/12/2023	R186 On 01-August-24			Bond Future	8.69	105.0186	105.1046	105.0186	0.00
04/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1121	1	1	1	0.00
04/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1134	1	1	1	0.00
04/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1109	1	1	1	0.00
04/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1134	1	1	1	0.00
04/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1116	1	1	1	0.00
04/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1125	1	1	1	0.00
04/12/2023	R186 On 07-November-24			Bond Future	8.68	107.4674	107.5558	107.4674	45,250.00
04/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1802	2	2	2	0.00
04/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1788	2	2	2	0.00
04/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1815	2	2	2	0.00
04/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	905	1	1	1	0.00
04/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	916	1	1	1	0.00
04/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	911	1	1	1	0.00
04/12/2023	R186 On 06-February-25			Bond Future	8.71	104.3993	104.4901	104.3993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1585	2	2	2	0.00
04/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1034	1	1	1	0.00
04/12/2023	R202 On 01-February-24			Bond Future	257.45	259.1324	257.4534	259.1324	5,070.00
04/12/2023	R202 On 02-May-24			Bond Future	263.20	264.9164	263.1998	264.9164	0.00
04/12/2023	R202 On 01-August-24			Bond Future	263.91	265.6611	263.9054	265.6611	0.00
04/12/2023	R202 On 07-November-24			Bond Future	270.13	271.9257	270.1296	271.9257	6.00
04/12/2023	R202 On 06-February-25			Bond Future	270.59	272.4254	270.5900	272.4254	0.00
04/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3800	6	4	6	0.00
04/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
04/12/2023	R209 On 01-February-24			Bond Future	11.71	67.1400	67.2424	67.1400	14,301.00
04/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2701	3	3	3	0.00
04/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2669	3	3	3	0.00
04/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2734	3	3	3	0.00
04/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	749	1	1	1	0.00
04/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	775	1	1	1	0.00
04/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	762	1	1	1	0.00
04/12/2023	R209 On 02-May-24			Bond Future	11.81	65.4693	65.5740	65.4693	0.00
04/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1122	1	1	1	0.00
04/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1107	1	1	1	0.00
04/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1139	1	1	1	0.00
04/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4121	4	4	4	0.00
04/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4189	4	4	4	0.00
04/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4155	4	4	4	0.00
04/12/2023	R209 On 01-August-24			Bond Future	11.91	66.9039	67.0110	66.9039	0.00
04/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2730	3	3	3	0.00
04/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2706	3	3	3	0.00
04/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2753	3	3	3	0.00
04/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3244	3	3	3	0.00
04/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3290	3	3	3	0.00
04/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3267	3	3	3	0.00
04/12/2023	R209 On 07-November-24			Bond Future	12.02	65.3070	65.4169	65.3070	5,237.00
04/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3959	4	4	4	0.00
04/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3985	4	4	4	0.00
04/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3933	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
04/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3093	3	3	3	0.00
04/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3055	3	3	3	0.00
04/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3074	3	3	3	0.00
04/12/2023	R209 On 06-February-25			Bond Future	12.15	66.6711	66.7837	66.6711	0.00
04/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4406	4	4	4	0.00
04/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3131	3	3	3	0.00
04/12/2023	R210 On 01-February-24			Bond Future	232.64	231.8747	232.6364	231.8747	501.00
04/12/2023	R210 On 02-May-24			Bond Future	234.55	233.7751	234.5530	233.7751	0.00
04/12/2023	R210 On 01-August-24			Bond Future	239.75	238.9542	239.7499	238.9542	0.00
04/12/2023	R210 On 07-November-24			Bond Future	242.04	241.2282	242.0418	241.2282	60.00
04/12/2023	R210 On 06-February-25			Bond Future	247.17	246.3339	247.1659	246.3339	0.00
04/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7556	7	8	7	0.00
04/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/12/2023	R213 On 01-February-24			Bond Future	10.53	85.5966	85.8024	85.5966	29,281.00
04/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5111	5	5	5	0.00
04/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5148	5	5	5	0.00
04/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5074	5	5	5	0.00
04/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	163	0	0	0	0.00
04/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	157	0	0	0	0.00
04/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	160	0	0	0	0.00
04/12/2023	R213 On 02-May-24			Bond Future	10.60	83.9279	84.1382	83.9279	0.00
04/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1464	1	1	1	0.00
04/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1482	1	1	1	0.00
04/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1446	1	1	1	0.00
04/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2802	3	3	3	0.00
04/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2751	3	3	3	0.00
04/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2776	3	3	3	0.00
04/12/2023	R213 On 01-August-24			Bond Future	10.67	85.7674	85.9826	85.7674	0.00
04/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3030	3	3	3	0.00
04/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3054	3	3	3	0.00
04/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3006	3	3	3	0.00
04/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2243	2	2	2	0.00
04/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2210	2	2	2	0.00
04/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2227	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R213 On 07-November-24			Bond Future	10.78	84.2063	84.4269	84.2063	16,191.00
04/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3835	4	4	4	0.00
04/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3809	4	4	4	0.00
04/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3860	4	4	4	0.00
04/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2082	2	2	2	0.00
04/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2110	2	2	2	0.00
04/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2096	2	2	2	0.00
04/12/2023	R213 On 06-February-25			Bond Future	10.91	85.9674	86.1929	85.9674	0.00
04/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4030	4	4	4	0.00
04/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2334	2	2	2	0.00
04/12/2023	R214 On 01-February-24			Bond Future	12.11	62.6764	62.7563	62.6764	10,900.00
04/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1673	2	2	2	0.00
04/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1646	2	2	2	0.00
04/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1699	2	2	2	0.00
04/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1453	2	1	2	0.00
04/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1497	2	1	2	0.00
04/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1475	2	1	2	0.00
04/12/2023	R214 On 02-May-24			Bond Future	12.20	60.7558	60.8374	60.7558	10,172.00
04/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2330	2	2	2	7,110.00
04/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6559	7	7	7	0.00
04/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4418	4	4	4	0.00
04/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2281	2	2	2	10,000.00
04/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	992	1	1	1	0.00
04/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	977	1	1	1	0.00
04/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1007	1	1	1	0.00
04/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4621	5	5	5	0.00
04/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4696	5	5	5	0.00
04/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4658	5	5	5	0.00
04/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2629	3	3	3	0.00
04/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1353	1	1	1	17,110.00
04/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2676	3	3	3	0.00
04/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	741	1	1	1	17,110.00
04/12/2023	R214 On 01-August-24			Bond Future	12.30	62.0873	62.1709	62.0873	0.00
04/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2842	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
04/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2818	3	3	3	0.00
04/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2866	3	3	3	0.00
04/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3437	3	3	3	0.00
04/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3485	4	3	4	0.00
04/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3461	4	3	4	0.00
04/12/2023	R214 On 07-November-24			Bond Future	12.42	60.2277	60.3135	60.2277	0.00
04/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4110	4	4	4	0.00
04/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4136	4	4	4	0.00
04/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4084	4	4	4	0.00
04/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3252	3	3	3	0.00
04/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3213	3	3	3	0.00
04/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3233	3	3	3	0.00
04/12/2023	R214 On 06-February-25			Bond Future	12.55	61.4861	61.5739	61.4861	0.00
04/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4370	4	4	4	0.00
04/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3637	4	4	4	0.00
04/12/2023	R248 On 01-February-24			Bond Future	12.22	76.9003	77.0582	76.9003	246,308.00
04/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8939	9	9	9	0.00
04/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5341	5	5	5	0.00
04/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1693	2	2	2	0.00
04/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1722	2	2	2	0.00
04/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1664	2	2	2	0.00
04/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2159	2	2	2	0.00
04/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	391	0	0	0	0.00
04/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6548	6	7	6	0.00
04/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	298	0	0	0	0.00
04/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1701	2	2	2	0.00
04/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4873	5	5	5	0.00
04/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2149	2	2	2	0.00
04/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2088	2	2	2	0.00
04/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2118	2	2	2	0.00
04/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	473	1	0	1	0.00
04/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	119	0	0	0	0.00
04/12/2023	R248 On 02-May-24			Bond Future	12.32	74.1499	74.3113	74.1499	13,640.00
04/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	947	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3372	3	3	3	0.00
04/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6106	6	6	6	0.00
04/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1060	1	1	1	0.00
04/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1077	1	1	1	0.00
04/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1044	1	1	1	0.00
04/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6353	6	6	6	0.00
04/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6255	6	6	6	0.00
04/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6304	6	6	6	0.00
04/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1494	2	1	2	0.00
04/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2904	3	3	3	0.00
04/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6652	7	7	7	0.00
04/12/2023	R248 On 01-August-24			Bond Future	12.42	75.7748	75.9400	75.7748	13,000.00
04/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3533	3	4	3	0.00
04/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3563	4	4	4	0.00
04/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3504	3	4	3	0.00
04/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4203	4	4	4	0.00
04/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4145	4	4	4	0.00
04/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4174	4	4	4	0.00
04/12/2023	R248 On 07-November-24			Bond Future	12.54	73.0893	73.2586	73.0893	0.00
04/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5280	5	5	5	0.00
04/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5312	5	5	5	0.00
04/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5248	5	5	5	0.00
04/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3947	4	4	4	0.00
04/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3902	4	4	4	0.00
04/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3924	4	4	4	0.00
04/12/2023	R248 On 06-February-25			Bond Future	12.68	74.6157	74.7888	74.6157	0.00
04/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4941	5	5	5	0.00
04/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4769	5	5	5	0.00
04/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00