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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/09/2023 TO: 04/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	2025 On 02-November-23			Bond Future	172.97	172.9781	172.9673	172.9781	5,228.00
04/09/2023	2025 On 01-February-24			Bond Future	175.08	175.0901	175.0792	175.0901	214.00
04/09/2023	2025 On 02-May-24			Bond Future	179.02	179.0349	179.0241	179.0349	0.00
04/09/2023	2025 On 01-August-24			Bond Future	181.14	181.1511	181.1402	181.1511	0.00
04/09/2023	2025 On 07-November-24			Bond Future	185.31	185.3200	185.3097	185.3200	0.00
04/09/2023	2029 On 02-November-23			Bond Future	125.28	125.4137	125.2759	125.4137	2,068.00
04/09/2023	2029 On 01-February-24			Bond Future	128.11	128.2465	128.1055	128.2465	728.00
04/09/2023	2029 On 02-May-24			Bond Future	129.63	129.7690	129.6252	129.7690	0.00
04/09/2023	2029 On 01-August-24			Bond Future	132.49	132.6352	132.4886	132.6352	0.00
04/09/2023	2029 On 07-November-24			Bond Future	134.14	134.2874	134.1384	134.2874	0.00
04/09/2023	2030 On 02-November-23			Bond Future	10.37	91.6452	91.4310	91.6452	89,540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2470	3	2	3	0.00
04/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2440	3	2	3	0.00
04/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2501	3	3	3	0.00
04/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	171	0	0	0	800.00
04/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	705	1	1	1	800.00
04/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	5033	5	5	5	0.00
04/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1336	1	1	1	500.00
04/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4534	5	5	5	0.00
04/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	451	1	0	1	500.00
04/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3463	4	3	4	500.00
04/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7589	8	8	8	0.00
04/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1921	2	2	2	500.00
04/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	395	0	0	0	0.00
04/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	50	0	0	0	500.00
04/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	893	1	1	1	0.00
04/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1267	1	1	1	0.00
04/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	231	0	0	0	500.00
04/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2510	2	3	2	0.00
04/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	180	0	0	0	800.00
04/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1990	2	2	2	0.00
04/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3626	3	4	3	0.00
04/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	649	1	1	1	0.00
04/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	671	1	1	1	0.00
04/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	660	1	1	1	0.00
04/09/2023	2030 On 01-February-24			Bond Future	10.44	89.6872	89.4681	89.6872	0.00
04/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1429	2	1	2	400.00
04/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6878	7	7	7	0.00
04/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	758	1	1	1	400.00
04/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4398	5	4	5	0.00
04/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1208	1	1	1	1,360.00
04/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4547	5	5	5	0.00
04/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4577	5	5	5	0.00
04/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4517	5	5	5	0.00
04/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1586	2	2	2	200.00
04/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3516	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
04/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5749	6	6	6	0.00
04/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1149	1	1	1	500.00
04/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	2032	2	2	2	500.00
04/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	6100	6	6	6	0.00
04/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	6068	6	6	6	0.00
04/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1314	1	1	1	500.00
04/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	554	1	1	1	500.00
04/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3130	3	3	3	0.00
04/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	548	1	1	1	500.00
04/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2238	2	2	2	0.00
04/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3425	3	3	3	0.00
04/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	612	1	1	1	200.00
04/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1274	1	1	1	700.00
04/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2736	3	3	3	0.00
04/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	909	1	1	1	0.00
04/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	891	1	1	1	0.00
04/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	900	1	1	1	0.00
04/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	945	1	1	1	1,360.00
04/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3316	3	3	3	0.00
04/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2953	3	3	3	0.00
04/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4391	4	4	4	0.00
04/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	430	0	0	0	400.00
04/09/2023	2030 On 02-May-24			Bond Future	10.52	91.6862	91.4624	91.6862	0.00
04/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1372	1	1	1	0.00
04/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1386	1	1	1	0.00
04/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1358	1	1	1	0.00
04/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2839	3	3	3	500.00
04/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	4047	4	4	4	500.00
04/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9960	10	10	10	0.00
04/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3299	3	3	3	1,080.00
04/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7643	8	8	8	0.00
04/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1161	1	1	1	1,000.00
04/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1916	2	2	2	1,000.00
04/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6338	7	6	7	0.00
04/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	952	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
04/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3346	3	3	3	0.00
04/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4628	4	5	4	0.00
04/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	671	1	1	1	1,080.00
04/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2124	2	2	2	0.00
04/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	303	0	0	0	500.00
04/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1718	2	2	2	0.00
04/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2442	2	2	2	0.00
04/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4207	4	4	4	0.00
04/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4154	4	4	4	0.00
04/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4181	4	4	4	0.00
04/09/2023	2030 On 01-August-24			Bond Future	10.62	89.6837	89.4553	89.6837	0.00
04/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2435	3	2	3	0.00
04/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2453	3	2	3	0.00
04/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2416	3	2	3	0.00
04/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3361	3	3	3	0.00
04/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3322	3	3	3	0.00
04/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3341	3	3	3	0.00
04/09/2023	2030 On 07-November-24			Bond Future	10.74	91.7195	91.4864	91.7195	0.00
04/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3189	3	3	3	0.00
04/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3169	3	3	3	0.00
04/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3210	3	3	3	0.00
04/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3154	3	3	3	0.00
04/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3187	3	3	3	0.00
04/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3170	3	3	3	0.00
04/09/2023	2032 On 02-November-23			Bond Future	11.19	85.4131	85.0971	85.4131	176,188.00
04/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1626	2	2	2	0.00
04/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1653	2	2	2	0.00
04/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1599	2	2	2	0.00
04/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	763	1	1	1	10,000.00
04/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	170	0	0	0	7,750.00
04/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	368	0	0	0	500.00
04/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2760	3	3	3	0.00
04/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	3388	4	3	4	0.00
04/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1764	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
04/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	535	1	1	1	500.00
04/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2430	3	2	3	0.00
04/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	1061	1	1	1	0.00
04/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3827	4	4	4	0.00
04/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	1268	1	1	1	500.00
04/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	5210	6	5	6	0.00
04/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	380	0	0	0	500.00
04/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1747	2	2	2	0.00
04/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	285	0	0	0	500.00
04/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3316	3	3	3	0.00
04/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	1976	2	2	2	500.00
04/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3355	3	3	3	0.00
04/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	962	1	1	1	500.00
04/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1334	1	1	1	500.00
04/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	2874	3	3	3	0.00
04/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	624	1	1	1	500.00
04/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	826	1	1	1	15,500.00
04/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4319	4	4	4	0.00
04/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2410	2	2	2	0.00
04/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1455	1	1	1	0.00
04/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1414	1	1	1	0.00
04/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1434	1	1	1	0.00
04/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	516	0	1	0	0.00
04/09/2023	2032 On 01-February-24			Bond Future	11.28	87.3217	86.9987	87.3217	0.00
04/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	522	1	1	1	1,200.00
04/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1485	2	1	2	1,200.00
04/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	6778	7	7	7	0.00
04/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	4185	4	4	4	0.00
04/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	4155	4	4	4	0.00
04/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	4216	4	4	4	0.00
04/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1200	1	1	1	500.00
04/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	2158	2	2	2	500.00
04/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	7167	7	7	7	0.00
04/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1521	2	2	2	200.00
04/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3912	4	4	4	0.00

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04/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	6359	7	6	7	0.00
04/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	902	1	1	1	200.00
04/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1759	2	2	2	200.00
04/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	3915	4	4	4	0.00
04/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	732	1	1	1	500.00
04/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3064	3	3	3	0.00
04/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4522	4	5	4	0.00
04/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1612	2	2	2	0.00
04/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1641	2	2	2	0.00
04/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1626	2	2	2	0.00
04/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	809	1	1	1	1,200.00
04/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	3976	4	4	4	0.00
04/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	6762	7	7	7	0.00
04/09/2023	2032 On 02-May-24			Bond Future	11.38	85.1061	84.7760	85.1061	0.00
04/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1492	2	1	2	0.00
04/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1476	2	1	2	0.00
04/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1507	2	2	2	0.00
04/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1221	1	1	1	1,000.00
04/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	2017	2	2	2	1,000.00
04/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7698	8	8	8	0.00
04/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1553	2	2	2	500.00
04/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2483	3	2	3	500.00
04/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8640	9	9	9	0.00
04/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	3080	3	3	3	1,550.00
04/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	9202	9	9	9	0.00
04/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1648	2	2	2	1,550.00
04/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	800	1	1	1	1,550.00
04/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3227	3	3	3	0.00
04/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5083	5	5	5	0.00
04/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	920	1	1	1	500.00
04/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	3832	4	4	4	0.00
04/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5277	5	5	5	0.00
04/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1117	1	1	1	1,000.00
04/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4449	4	4	4	0.00
04/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6067	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5376	5	5	5	0.00
04/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5443	5	5	5	0.00
04/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5410	5	5	5	0.00
04/09/2023	2032 On 01-August-24			Bond Future	11.50	86.9643	86.6273	86.9643	0.00
04/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2713	3	3	3	0.00
04/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2692	3	3	3	0.00
04/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2734	3	3	3	0.00
04/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4300	4	4	4	0.00
04/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4349	4	4	4	0.00
04/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4324	4	4	4	0.00
04/09/2023	2032 On 07-November-24			Bond Future	11.65	84.7736	84.4293	84.7736	0.00
04/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3438	4	3	4	0.00
04/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3461	4	3	4	0.00
04/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3416	4	3	4	0.00
04/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4191	4	4	4	0.00
04/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4148	4	4	4	0.00
04/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4169	4	4	4	0.00
04/09/2023	2033 On 02-November-23			Bond Future	118.51	118.4145	118.5085	118.4145	2,258.00
04/09/2023	2033 On 01-February-24			Bond Future	121.19	121.0891	121.1851	121.0891	6,141.00
04/09/2023	2033 On 02-May-24			Bond Future	122.45	122.3548	122.4533	122.3548	0.00
04/09/2023	2033 On 01-August-24			Bond Future	125.16	125.0574	125.1586	125.0574	0.00
04/09/2023	2033 On 07-November-24			Bond Future	126.54	126.4372	126.5411	126.4372	0.00
04/09/2023	2037 On 02-November-23			Bond Future	12.26	78.4178	77.9348	78.4178	68,044.00
04/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	462	1	0	1	0.00
04/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	450	1	0	1	0.00
04/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	474	1	0	1	0.00
04/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	8068	9	8	9	0.00
04/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2640	3	3	3	731.00
04/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	1243	1	1	1	731.00
04/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2530	2	3	2	0.00
04/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	144	0	0	0	731.00
04/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1290	1	1	1	0.00
04/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4252	4	4	4	0.00
04/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4343	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
04/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4297	4	4	4	0.00
04/09/2023	2037 On 01-February-24			Bond Future	12.37	75.9138	75.4200	75.9138	76,958.00
04/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2771	3	3	3	0.00
04/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2798	3	3	3	0.00
04/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2744	3	3	3	0.00
04/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	8252	9	8	9	0.00
04/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4642	5	5	5	0.00
04/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	2179	2	2	2	2,500.00
04/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1831	2	2	2	2,500.00
04/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3669	3	4	3	0.00
04/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	772	1	1	1	2,500.00
04/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3072	3	3	3	0.00
04/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3022	3	3	3	0.00
04/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3047	3	3	3	0.00
04/09/2023	2037 On 02-May-24			Bond Future	12.49	77.6055	77.1009	77.6055	0.00
04/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1391	2	1	2	0.00
04/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1406	2	1	2	0.00
04/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1375	2	1	2	0.00
04/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7101	7	7	7	0.00
04/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7018	7	7	7	0.00
04/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7059	7	7	7	0.00
04/09/2023	2037 On 01-August-24			Bond Future	12.63	75.0445	74.5292	75.0445	0.00
04/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2843	3	3	3	0.00
04/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2865	3	3	3	0.00
04/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2821	3	3	3	0.00
04/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5591	5	6	5	0.00
04/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5530	5	6	5	0.00
04/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5561	5	6	5	0.00
04/09/2023	2037 On 07-November-24			Bond Future	12.79	76.7458	76.2190	76.7458	0.00
04/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	4019	4	4	4	0.00
04/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3994	4	4	4	0.00
04/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	4044	4	4	4	0.00
04/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5018	5	5	5	0.00
04/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5068	5	5	5	0.00
04/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5043	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
04/09/2023	2038 On 02-November-23			Bond Future	128.30	128.1547	128.2977	128.1547	4,669.00
04/09/2023	2038 On 01-February-24			Bond Future	129.18	129.0298	129.1765	129.0298	0.00
04/09/2023	2038 On 02-May-24			Bond Future	132.09	131.9367	132.0869	131.9367	0.00
04/09/2023	2038 On 01-August-24			Bond Future	132.94	132.7822	132.9356	132.7822	0.00
04/09/2023	2038 On 07-November-24			Bond Future	135.99	135.8362	135.9937	135.8362	0.00
04/09/2023	2040 On 02-November-23			Bond Future	12.56	78.3921	77.9730	78.3921	41,927.00
04/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	226	0	0	0	0.00
04/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	233	0	0	0	0.00
04/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	219	0	0	0	0.00
04/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	170	0	0	0	875.00
04/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	834	1	1	1	875.00
04/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3284	4	3	4	0.00
04/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	2040	2	2	2	128.00
04/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5988	6	6	6	0.00
04/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	410	1	0	1	128.00
04/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1814	2	2	2	0.00
04/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4788	4	5	4	0.00
04/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	377	0	0	0	128.00
04/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1069	1	1	1	875.00
04/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3436	3	3	3	0.00
04/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6388	6	6	6	0.00
04/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	5940	6	6	6	0.00
04/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	5831	5	6	5	0.00
04/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	5885	6	6	6	0.00
04/09/2023	2040 On 01-February-24			Bond Future	12.68	75.6372	75.2087	75.6372	93,479.00
04/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	2208	2	2	2	0.00
04/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	2183	2	2	2	0.00
04/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	2233	2	2	2	0.00
04/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4038	4	4	4	0.00
04/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4101	4	4	4	0.00
04/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4069	4	4	4	0.00
04/09/2023	2040 On 02-May-24			Bond Future	12.80	77.3227	76.8848	77.3227	0.00
04/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1270	1	1	1	0.00
04/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1257	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
04/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1284	1	1	1	0.00
04/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8032	8	8	8	0.00
04/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8128	8	8	8	0.00
04/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8079	8	8	8	0.00
04/09/2023	2040 On 01-August-24			Bond Future	12.94	74.5050	74.0578	74.5050	0.00
04/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2876	3	3	3	0.00
04/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2853	3	3	3	0.00
04/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2898	3	3	3	0.00
04/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6155	6	6	6	0.00
04/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6222	6	6	6	0.00
04/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6189	6	6	6	0.00
04/09/2023	2040 On 07-November-24			Bond Future	13.10	76.1933	75.7363	76.1933	0.00
04/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	4105	4	4	4	0.00
04/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	4131	4	4	4	0.00
04/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	4079	4	4	4	0.00
04/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5446	5	5	5	0.00
04/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5393	5	5	5	0.00
04/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5420	5	5	5	0.00
04/09/2023	2044 On 02-November-23			Bond Future	12.65	74.5312	74.0560	74.5312	52,904.00
04/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	161	0	0	0	0.00
04/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	156	0	0	0	0.00
04/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	166	0	0	0	0.00
04/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	2245	3	2	3	0.00
04/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	3078	3	3	3	0.00
04/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	555	1	1	1	5,860.00
04/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4301	4	4	4	0.00
04/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1207	1	1	1	6,375.00
04/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1711	2	2	2	5,860.00
04/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6564	6	7	6	0.00
04/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6681	6	7	6	0.00
04/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6622	6	7	6	0.00
04/09/2023	2044 On 01-February-24			Bond Future	12.77	71.8152	71.3294	71.8152	31,827.00
04/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1901	2	2	2	0.00
04/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1923	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
04/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1878	2	2	2	0.00
04/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4657	4	5	4	0.00
04/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4587	4	5	4	0.00
04/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4622	4	5	4	0.00
04/09/2023	2044 On 02-May-24			Bond Future	12.89	73.4155	72.9190	73.4155	0.00
04/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1241	1	1	1	0.00
04/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1254	1	1	1	0.00
04/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1228	1	1	1	0.00
04/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8382	8	8	8	0.00
04/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8283	8	8	8	0.00
04/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8333	8	8	8	0.00
04/09/2023	2044 On 01-August-24			Bond Future	13.02	70.6376	70.1305	70.6376	0.00
04/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2725	3	3	3	0.00
04/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2746	3	3	3	0.00
04/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2703	3	3	3	0.00
04/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6784	6	7	6	0.00
04/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6713	6	7	6	0.00
04/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6749	6	7	6	0.00
04/09/2023	2044 On 07-November-24			Bond Future	13.18	72.2380	71.7197	72.2380	0.00
04/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	4203	4	4	4	0.00
04/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	4177	4	4	4	0.00
04/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	4229	5	4	5	0.00
04/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5583	5	6	5	0.00
04/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5638	5	6	5	0.00
04/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5611	5	6	5	0.00
04/09/2023	2046 On 02-November-23			Bond Future	111.07	110.6402	111.0673	110.6402	16,148.00
04/09/2023	2046 On 01-February-24			Bond Future	113.58	113.1393	113.5760	113.1393	0.00
04/09/2023	2046 On 02-May-24			Bond Future	113.99	113.5402	113.9870	113.5402	0.00
04/09/2023	2046 On 01-August-24			Bond Future	116.50	116.0472	116.5043	116.0472	0.00
04/09/2023	2046 On 07-November-24			Bond Future	116.98	116.5153	116.9838	116.5153	0.00
04/09/2023	2050 On 02-November-23			Bond Future	112.63	112.2519	112.6317	112.2519	14,039.00
04/09/2023	2050 On 01-February-24			Bond Future	112.93	112.5371	112.9257	112.5371	0.00
04/09/2023	2050 On 02-May-24			Bond Future	115.47	115.0724	115.4700	115.0724	0.00
04/09/2023	2050 On 01-August-24			Bond Future	115.72	115.3088	115.7150	115.3088	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
04/09/2023	2050 On 07-November-24			Bond Future	118.38	117.9605	118.3765	117.9605	0.00
04/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	AL37 On 02-November-23			Index Future	909.07	910.6670	909.0730	910.6670	0.00
04/09/2023	AL37 On 01-February-24			Index Future	929.38	931.0160	929.3840	931.0160	0.00
04/09/2023	AL37 On 02-May-24			Index Future	950.12	951.7800	950.1170	951.7800	0.00
04/09/2023	AL37 On 01-August-24			Index Future	970.91	972.6000	970.9110	972.6000	0.00
04/09/2023	AL37 On 07-November-24			Index Future	993.07	994.7860	993.0720	994.7860	0.00
04/09/2023	AL7T On 02-November-23			Index Future	1032.51	1036.6880	1032.5100	1036.6880	0.00
04/09/2023	AL7T On 01-February-24			Index Future	1055.58	1059.8530	1055.5800	1059.8530	0.00
04/09/2023	AL7T On 02-May-24			Index Future	1079.13	1083.4900	1079.1270	1083.4900	0.00
04/09/2023	AL7T On 01-August-24			Index Future	1102.75	1107.1920	1102.7450	1107.1920	0.00
04/09/2023	AL7T On 07-November-24			Index Future	1127.92	1132.4480	1127.9150	1132.4480	0.00
04/09/2023	ALBI On 02-November-23			Index Future	899.88	903.5130	899.8760	903.5130	107.00
04/09/2023	ALBI On 01-February-24			Index Future	919.98	923.7020	919.9820	923.7020	0.00
04/09/2023	ALBI On 02-May-24			Index Future	940.51	944.3030	940.5050	944.3030	0.00
04/09/2023	ALBI On 01-August-24			Index Future	961.09	964.9590	961.0880	964.9590	0.00
04/09/2023	ALBI On 07-November-24			Index Future	983.03	986.9710	983.0260	986.9710	0.00
04/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	ES33 On 02-November-23			Bond Future	12.76	72.4406	72.0408	72.4406	0.00
04/09/2023	ES33 On 01-February-24			Bond Future	12.90	74.0768	73.6680	74.0768	0.00
04/09/2023	ES33 On 02-May-24			Bond Future	13.06	71.9461	71.5282	71.9461	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
04/09/2023	ES33 On 01-August-24			Bond Future	13.23	73.5331	73.1062	73.5331	0.00
04/09/2023	ES33 On 07-November-24			Bond Future	13.44	71.4183	70.9820	71.4183	0.00
04/09/2023	ES42 On 02-November-23			Bond Future	13.29	68.0760	67.6237	68.0760	0.00
04/09/2023	ES42 On 01-February-24			Bond Future	13.42	69.6138	69.1513	69.6138	0.00
04/09/2023	ES42 On 02-May-24			Bond Future	13.57	66.9192	66.4463	66.9192	0.00
04/09/2023	ES42 On 01-August-24			Bond Future	13.73	68.3933	67.9103	68.3933	0.00
04/09/2023	ES42 On 07-November-24			Bond Future	13.92	65.6933	65.1995	65.6933	0.00
04/09/2023	GOVI On 02-November-23			GOVI	887.07	890.6370	887.0700	890.6370	823.00
04/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	12600	5	1	5	0.00
04/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	12500	5	1	5	0.00
04/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	12700	5	1	5	0.00
04/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 01-February-24			GOVI	906.89	910.5390	906.8900	910.5390	0.00
04/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	269000	31	27	31	0.00
04/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	268900	31	27	31	0.00
04/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	269100	31	27	31	0.00
04/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 02-May-24			GOVI	927.12	930.8460	927.1210	930.8460	0.00
04/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	238490	20	24	20	0.00
04/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	238690	20	24	20	0.00
04/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	238590	20	24	20	0.00
04/09/2023	GOVI On 01-August-24			GOVI	947.41	951.2080	947.4110	951.2080	0.00
04/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	40310	8	4	8	0.00
04/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	40210	8	4	8	0.00
04/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	40410	8	4	8	0.00
04/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 01-August-24	943.39	Put	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
04/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 07-November-24			GOVI	969.04	972.9060	969.0370	972.9060	0.00
04/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	202370	24	20	24	0.00
04/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	202570	24	20	24	0.00
04/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	202470	24	20	24	0.00
04/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2023	IGOV On 02-November-23			Index Future	333.21	332.8320	333.2060	332.8320	475.00
04/09/2023	IGOV On 01-February-24			Index Future	340.73	340.3500	340.7320	340.3500	0.00
04/09/2023	IGOV On 02-May-24			Index Future	348.41	348.0190	348.4110	348.0190	0.00
04/09/2023	IGOV On 01-August-24			Index Future	356.11	355.7090	356.1140	355.7090	0.00
04/09/2023	IGOV On 07-November-24			Index Future	364.32	363.9040	364.3240	363.9040	0.00
04/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.6350	91.6350	91.6350	0.00
04/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6750	91.6550	91.6750	0.00
04/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.33	91.6800	91.6700	91.6800	0.00

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04/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6750	91.6550	91.6750	0.00
04/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.34	91.6800	91.6600	91.6800	0.00
04/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.29	91.7500	91.7100	91.7500	0.00
04/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.27	91.7600	91.7300	91.7600	0.00
04/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.07	91.9800	91.9300	91.9800	0.00
04/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.1200	92.0600	92.1200	0.00
04/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.78	92.2850	92.2250	92.2850	0.00
04/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.74	92.3300	92.2600	92.3300	0.00
04/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.73	92.3550	92.2750	92.3550	0.00
04/09/2023	R035 On 02-November-23			Bond Future	11.90	83.5700	83.1112	83.5700	189,955.00
04/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1299	2	1	2	6,500.00
04/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	741	1	1	1	0.00
04/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	758	1	1	1	0.00
04/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	725	1	1	1	0.00
04/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	75	0	0	0	400.00
04/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	355	0	0	0	400.00
04/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	5260	6	5	6	0.00
04/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1394	2	1	2	731.00
04/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	8444	9	8	9	0.00
04/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2891	3	3	3	731.00
04/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2230	2	2	2	0.00
04/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	111	0	0	0	731.00
04/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1095	1	1	1	0.00
04/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	411	0	0	0	400.00
04/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	4629	4	5	4	0.00
04/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	7269	7	7	7	0.00
04/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3367	3	3	3	0.00
04/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3289	3	3	3	0.00
04/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3328	3	3	3	0.00
04/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2351	2	2	2	0.00
04/09/2023	R035 On 01-February-24			Bond Future	12.01	85.4374	84.9683	85.4374	0.00
04/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	995	1	1	1	400.00
04/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7926	8	8	8	0.00
04/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	445	1	0	1	400.00



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04/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3450	4	3	4	0.00
04/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3420	4	3	4	0.00
04/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3481	4	3	4	0.00
04/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2497	2	2	2	0.00
04/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2539	2	3	2	0.00
04/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2518	2	3	2	0.00
04/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	5822	6	6	6	0.00
04/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	840	1	1	1	400.00
04/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8162	8	8	8	0.00
04/09/2023	R035 On 02-May-24			Bond Future	12.12	82.8293	82.3499	82.8293	0.00
04/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1541	2	2	2	0.00
04/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1524	2	2	2	0.00
04/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1557	2	2	2	0.00
04/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6409	6	6	6	0.00
04/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6486	6	6	6	0.00
04/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6448	6	6	6	0.00
04/09/2023	R035 On 01-August-24			Bond Future	12.24	84.6383	84.1488	84.6383	0.00
04/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	3000	3	3	3	0.00
04/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2977	3	3	3	0.00
04/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	3024	3	3	3	0.00
04/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5238	5	5	5	0.00
04/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5295	5	5	5	0.00
04/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5267	5	5	5	0.00
04/09/2023	R035 On 07-November-24			Bond Future	12.40	82.0462	81.5459	82.0462	0.00
04/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3851	4	4	4	0.00
04/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3876	4	4	4	0.00
04/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3827	4	4	4	0.00
04/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	4984	5	5	5	0.00
04/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	4934	5	5	5	0.00
04/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	4959	5	5	5	0.00
04/09/2023	R053 On 02-November-23			Bond Future	12.47	95.2385	94.5679	95.2385	5,189.00
04/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	4140	5	4	5	0.00
04/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	4186	5	4	5	0.00
04/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	4093	5	4	5	0.00

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04/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1693	2	2	2	0.00
04/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1647	1	2	1	0.00
04/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1670	2	2	2	0.00
04/09/2023	R053 On 01-February-24			Bond Future	12.58	97.3667	96.6811	97.3667	0.00
04/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5642	6	6	6	0.00
04/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	5599	6	6	6	0.00
04/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5685	6	6	6	0.00
04/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3164	3	3	3	0.00
04/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3215	3	3	3	0.00
04/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3189	3	3	3	0.00
04/09/2023	R053 On 02-May-24			Bond Future	12.69	93.6720	92.9712	93.6720	0.00
04/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	6654	7	7	7	0.00
04/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	6696	7	7	7	0.00
04/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	6613	7	7	7	0.00
04/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4353	4	4	4	0.00
04/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4301	4	4	4	0.00
04/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4327	4	4	4	0.00
04/09/2023	R053 On 01-August-24			Bond Future	12.82	95.7162	95.0005	95.7162	0.00
04/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	7235	8	7	8	0.00
04/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	7275	8	7	8	0.00
04/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	7196	8	7	8	0.00
04/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5059	5	5	5	0.00
04/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5006	5	5	5	0.00
04/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5033	5	5	5	0.00
04/09/2023	R053 On 07-November-24			Bond Future	12.97	92.0174	91.2859	92.0174	0.00
04/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5982	6	6	6	0.00
04/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5947	6	6	6	0.00
04/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	6017	6	6	6	0.00
04/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7094	7	7	7	0.00
04/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7163	7	7	7	0.00
04/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7128	7	7	7	0.00
04/09/2023	R186 On 02-November-23			Bond Future	8.98	108.1799	108.0345	108.1799	105,900.00
04/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1442	2	1	2	0.00
04/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1421	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1462	2	1	2	0.00
04/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	980	1	1	1	1,715.00
04/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3896	4	4	4	0.00
04/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	33	0	0	0	1,715.00
04/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	505	0	1	0	0.00
04/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	310	0	0	0	0.00
04/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	323	0	0	0	0.00
04/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	316	0	0	0	0.00
04/09/2023	R186 On 01-February-24			Bond Future	8.97	105.2868	105.1380	105.2868	0.00
04/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1973	2	2	2	0.00
04/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1992	2	2	2	0.00
04/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1955	2	2	2	0.00
04/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	605	1	1	1	0.00
04/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	591	1	1	1	0.00
04/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	598	1	1	1	0.00
04/09/2023	R186 On 02-May-24			Bond Future	8.95	107.6338	107.4819	107.6338	0.00
04/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	345	0	0	0	0.00
04/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	351	0	0	0	0.00
04/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	339	0	0	0	0.00
04/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3726	4	4	4	0.00
04/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2492	3	2	3	2,030.00
04/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	402	0	0	0	2,030.00
04/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	691	1	1	1	0.00
04/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2633	3	3	3	0.00
04/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2596	2	3	2	0.00
04/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2614	3	3	3	0.00
04/09/2023	R186 On 01-August-24			Bond Future	8.96	104.6758	104.5210	104.6758	0.00
04/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	1020	1	1	1	0.00
04/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	1031	1	1	1	0.00
04/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	1009	1	1	1	0.00
04/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1618	2	2	2	0.00
04/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1597	2	2	2	0.00
04/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1607	2	2	2	0.00
04/09/2023	R186 On 07-November-24			Bond Future	9.02	107.0527	106.8950	107.0527	0.00
04/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1513	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
04/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1524	2	2	2	0.00
04/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1501	2	2	2	0.00
04/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1290	1	1	1	0.00
04/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1275	1	1	1	0.00
04/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1282	1	1	1	0.00
04/09/2023	R197 On 02-November-23			Bond Future	341.64	341.6639	341.6382	341.6639	0.00
04/09/2023	R202 On 02-November-23			Bond Future	256.50	256.5142	256.5017	256.5142	4,618.00
04/09/2023	R202 On 01-February-24			Bond Future	257.32	257.3312	257.3185	257.3312	460.00
04/09/2023	R202 On 02-May-24			Bond Future	263.12	263.1287	263.1162	263.1287	0.00
04/09/2023	R202 On 01-August-24			Bond Future	263.83	263.8443	263.8316	263.8443	0.00
04/09/2023	R202 On 07-November-24			Bond Future	269.90	269.9133	269.9016	269.9133	0.00
04/09/2023	R209 On 02-November-23			Bond Future	11.98	64.5471	64.1218	64.5471	26,259.00
04/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	452	1	0	1	0.00
04/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	463	1	0	1	0.00
04/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	441	1	0	1	0.00
04/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3554	3	4	3	0.00
04/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3477	3	3	3	0.00
04/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3516	3	4	3	0.00
04/09/2023	R209 On 01-February-24			Bond Future	12.07	65.9895	65.5546	65.9895	1,690.00
04/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2652	3	3	3	0.00
04/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2627	3	3	3	0.00
04/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2678	3	3	3	0.00
04/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2381	2	2	2	0.00
04/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2421	2	2	2	0.00
04/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2401	2	2	2	0.00
04/09/2023	R209 On 02-May-24			Bond Future	12.18	64.3073	63.8629	64.3073	0.00
04/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1248	1	1	1	0.00
04/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1234	1	1	1	0.00
04/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1262	1	1	1	0.00
04/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	5956	6	6	6	0.00
04/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6028	6	6	6	0.00
04/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	5992	6	6	6	0.00
04/09/2023	R209 On 01-August-24			Bond Future	12.29	65.7114	65.2574	65.7114	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
04/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2543	3	3	3	0.00
04/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2523	3	3	3	0.00
04/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2563	3	3	3	0.00
04/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	4807	5	5	5	0.00
04/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	4861	5	5	5	0.00
04/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	4834	5	5	5	0.00
04/09/2023	R209 On 07-November-24			Bond Future	12.43	64.0479	63.5839	64.0479	0.00
04/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3443	4	3	4	0.00
04/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3421	4	3	4	0.00
04/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3465	4	3	4	0.00
04/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4369	4	4	4	0.00
04/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4414	4	4	4	0.00
04/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4391	4	4	4	0.00
04/09/2023	R210 On 02-November-23			Bond Future	227.38	227.3019	227.3841	227.3019	206.00
04/09/2023	R210 On 01-February-24			Bond Future	232.52	232.4360	232.5200	232.4360	300.00
04/09/2023	R210 On 02-May-24			Bond Future	234.50	234.4168	234.5031	234.4168	0.00
04/09/2023	R210 On 01-August-24			Bond Future	239.68	239.5937	239.6827	239.5937	0.00
04/09/2023	R210 On 07-November-24			Bond Future	241.86	241.7702	241.8632	241.7702	0.00
04/09/2023	R213 On 02-November-23			Bond Future	10.88	82.3199	82.0783	82.3199	32,996.00
04/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1994	2	2	2	0.00
04/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1966	2	2	2	0.00
04/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	2023	2	2	2	0.00
04/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7498	8	7	8	0.00
04/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1516	2	2	2	731.00
04/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2969	3	3	3	731.00
04/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1244	1	1	1	0.00
04/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	68	0	0	0	731.00
04/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	578	1	1	1	0.00
04/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	937	1	1	1	0.00
04/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	966	1	1	1	0.00
04/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	952	1	1	1	0.00
04/09/2023	R213 On 01-February-24			Bond Future	10.97	84.1594	83.9123	84.1594	0.00
04/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	4246	4	4	4	0.00
04/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	4276	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
04/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	4217	4	4	4	0.00
04/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1196	1	1	1	0.00
04/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1175	1	1	1	0.00
04/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1185	1	1	1	0.00
04/09/2023	R213 On 02-May-24			Bond Future	11.06	82.4764	82.2239	82.4764	0.00
04/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1398	1	1	1	0.00
04/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1411	2	1	2	0.00
04/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1384	1	1	1	0.00
04/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4654	5	5	5	0.00
04/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4595	4	5	4	0.00
04/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4624	4	5	4	0.00
04/09/2023	R213 On 01-August-24			Bond Future	11.16	84.2783	84.0206	84.2783	0.00
04/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2543	3	3	3	0.00
04/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2563	3	3	3	0.00
04/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2524	3	3	3	0.00
04/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3723	4	4	4	0.00
04/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3680	4	4	4	0.00
04/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3701	4	4	4	0.00
04/09/2023	R213 On 07-November-24			Bond Future	11.30	82.6335	82.3704	82.6335	0.00
04/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3244	3	3	3	0.00
04/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3264	3	3	3	0.00
04/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	3223	3	3	3	0.00
04/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3580	3	4	3	0.00
04/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3543	3	4	3	0.00
04/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3562	3	4	3	0.00
04/09/2023	R214 On 02-November-23			Bond Future	12.41	59.9119	59.4855	59.9119	19,767.00
04/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	199	0	0	0	0.00
04/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	205	0	0	0	0.00
04/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	193	0	0	0	0.00
04/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	4966	5	5	5	0.00
04/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	4873	5	5	5	0.00
04/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	4919	5	5	5	0.00
04/09/2023	R214 On 01-February-24			Bond Future	12.52	61.2506	60.8147	61.2506	0.00
04/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1774	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
04/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1815	2	2	2	0.00
04/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1794	2	2	2	0.00
04/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3538	3	4	3	0.00
04/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3511	3	4	3	0.00
04/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3566	3	4	3	0.00
04/09/2023	R214 On 02-May-24			Bond Future	12.63	59.3110	58.8654	59.3110	0.00
04/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	1090	1	1	1	0.00
04/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	1079	1	1	1	0.00
04/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	1102	1	1	1	0.00
04/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6688	6	7	6	0.00
04/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6770	6	7	6	0.00
04/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6729	6	7	6	0.00
04/09/2023	R214 On 01-August-24			Bond Future	12.74	60.6063	60.1512	60.6063	0.00
04/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2511	3	3	3	0.00
04/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2492	3	2	3	0.00
04/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2531	3	3	3	0.00
04/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5122	5	5	5	0.00
04/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5178	5	5	5	0.00
04/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5150	5	5	5	0.00
04/09/2023	R214 On 07-November-24			Bond Future	12.88	58.6763	58.2112	58.6763	0.00
04/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3432	4	3	4	0.00
04/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3410	4	3	4	0.00
04/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3454	4	3	4	0.00
04/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4634	4	5	4	0.00
04/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4681	4	5	4	0.00
04/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4658	4	5	4	0.00
04/09/2023	R248 On 02-November-23			Bond Future	12.57	73.2645	72.8083	73.2645	232,739.00
04/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	166	0	0	0	0.00
04/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	171	0	0	0	0.00
04/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	161	0	0	0	0.00
04/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	424	1	0	1	207.00
04/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1792	2	2	2	207.00
04/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5846	6	6	6	0.00
04/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	441	0	0	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2170	2	2	2	0.00
04/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	4974	5	5	5	0.00
04/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	6829	6	7	6	0.00
04/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6708	6	7	6	0.00
04/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6768	6	7	6	0.00
04/09/2023	R248 On 01-February-24			Bond Future	12.68	74.9016	74.4352	74.9016	0.00
04/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1835	2	2	2	0.00
04/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1857	2	2	2	0.00
04/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1813	2	2	2	0.00
04/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	2188	2	2	2	1,000.00
04/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	725	1	1	1	1,000.00
04/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5497	6	5	6	0.00
04/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1870	2	2	2	1,000.00
04/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4353	4	4	4	0.00
04/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7830	7	8	7	0.00
04/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4921	5	5	5	0.00
04/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4847	5	5	5	0.00
04/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4884	5	5	5	0.00
04/09/2023	R248 On 02-May-24			Bond Future	12.79	72.1221	71.6454	72.1221	0.00
04/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1160	1	1	1	0.00
04/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1173	1	1	1	0.00
04/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1148	1	1	1	0.00
04/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9123	9	9	9	0.00
04/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9017	9	9	9	0.00
04/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9070	9	9	9	0.00
04/09/2023	R248 On 01-August-24			Bond Future	12.91	73.6970	73.2101	73.6970	13,000.00
04/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	3029	3	3	3	0.00
04/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	3053	3	3	3	0.00
04/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	3006	3	3	3	0.00
04/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6434	6	6	6	0.00
04/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6365	6	6	6	0.00
04/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6400	6	6	6	0.00
04/09/2023	R248 On 07-November-24			Bond Future	13.07	70.9190	70.4214	70.9190	0.00
04/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4315	5	4	5	0.00
04/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4342	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
04/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4289	5	4	5	0.00
04/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5825	6	6	6	0.00
04/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5769	6	6	6	0.00
04/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5797	6	6	6	0.00
04/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00