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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/12/2023 TO: 05/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	2025 On 01-February-24			Bond Future	175.51	175.4593	175.5131	175.4593	11,910.00
05/12/2023	2025 On 02-May-24			Bond Future	179.43	179.3757	179.4306	179.3757	0.00
05/12/2023	2025 On 01-August-24			Bond Future	181.56	181.4995	181.5562	181.4995	0.00
05/12/2023	2025 On 07-November-24			Bond Future	185.84	185.7806	185.8392	185.7806	75.00
05/12/2023	2029 On 01-February-24			Bond Future	128.41	128.3091	128.4148	128.3091	7,360.00
05/12/2023	2029 On 02-May-24			Bond Future	129.91	129.7978	129.9056	129.7978	0.00
05/12/2023	2029 On 01-August-24			Bond Future	132.78	132.6738	132.7844	132.6738	0.00
05/12/2023	2029 On 07-November-24			Bond Future	134.51	134.3916	134.5053	134.3916	66.00
05/12/2023	2029 On 06-February-25			Bond Future	137.35	137.2376	137.3543	137.2376	0.00
05/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4954	5	5	5	0.00
05/12/2023	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
05/12/2023	2030 On 01-February-24			Bond Future	10.04	91.3480	91.1348	91.3480	77,202.00
05/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5416	6	5	6	0.00
05/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5453	6	5	6	0.00
05/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5379	6	5	6	0.00
05/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5233	5	5	5	0.00
05/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	950	1	1	1	1,360.00
05/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	383	0	0	0	400.00
05/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1255	1	1	1	400.00
05/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8135	8	8	8	0.00
05/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2105	2	2	2	500.00
05/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7256	7	7	7	0.00
05/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	871	1	1	1	500.00
05/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1474	2	1	2	200.00
05/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4117	4	4	4	0.00
05/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6851	7	7	7	0.00
05/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7219	7	7	7	0.00
05/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1096	1	1	1	500.00
05/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	38	0	0	0	500.00
05/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1245	1	1	1	0.00
05/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	47	0	0	0	200.00
05/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	208	0	0	0	700.00
05/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	958	1	1	1	0.00
05/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	644	1	1	1	0.00
05/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	37	0	0	0	500.00
05/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1480	1	1	1	0.00
05/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	21	0	0	0	400.00
05/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1112	1	1	1	0.00
05/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2349	2	2	2	0.00
05/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	113	0	0	0	1,360.00
05/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1391	1	1	1	0.00
05/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	104	0	0	0	0.00
05/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	100	0	0	0	0.00
05/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	102	0	0	0	0.00
05/12/2023	2030 On 02-May-24			Bond Future	10.10	93.3649	93.1469	93.3649	19,737.00
05/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1141	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
05/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3776	4	4	4	1,080.00
05/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8795	9	9	9	0.00
05/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2072	2	2	2	1,000.00
05/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7336	8	7	8	0.00
05/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1400	1	1	1	0.00
05/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1418	2	1	2	0.00
05/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1383	1	1	1	0.00
05/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3214	3	3	3	500.00
05/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4674	5	5	5	500.00
05/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11377	12	11	12	0.00
05/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	36	0	0	0	500.00
05/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	661	1	1	1	0.00
05/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1133	1	1	1	0.00
05/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2548	2	3	2	0.00
05/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2501	2	3	2	0.00
05/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2524	2	3	2	0.00
05/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	266	0	0	0	1,000.00
05/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	138	0	0	0	1,080.00
05/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	916	1	1	1	0.00
05/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1817	2	2	2	0.00
05/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2923	3	3	3	0.00
05/12/2023	2030 On 01-August-24			Bond Future	10.17	91.4059	91.1834	91.4059	0.00
05/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2802	3	3	3	0.00
05/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2825	3	3	3	0.00
05/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2779	3	3	3	0.00
05/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1997	2	2	2	0.00
05/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1965	2	2	2	0.00
05/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1981	2	2	2	0.00
05/12/2023	2030 On 07-November-24			Bond Future	10.25	93.5368	93.3095	93.5368	1,652.00
05/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3760	4	4	4	0.00
05/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3784	4	4	4	0.00
05/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3736	4	4	4	0.00
05/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1930	2	2	2	0.00
05/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1905	2	2	2	0.00
05/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1918	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2030 On 06-February-25			Bond Future	10.36	91.4834	91.2518	91.4834	0.00
05/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3565	4	4	4	0.00
05/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2419	2	2	2	0.00
05/12/2023	2032 On 01-February-24			Bond Future	10.89	88.9635	88.8442	88.9635	88,338.00
05/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4660	5	5	5	0.00
05/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4620	5	5	5	0.00
05/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4700	5	5	5	0.00
05/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1365	1	1	1	8,500.00
05/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5310	5	5	5	0.00
05/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	86	0	0	0	1,200.00
05/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1018	1	1	1	1,200.00
05/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7872	8	8	8	0.00
05/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	672	1	1	1	500.00
05/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1913	2	2	2	500.00
05/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8327	8	8	8	0.00
05/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7375	7	7	7	0.00
05/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1064	1	1	1	200.00
05/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4300	4	4	4	0.00
05/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3521	4	4	4	0.00
05/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2712	3	3	3	0.00
05/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	643	1	1	1	17,000.00
05/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	434	0	0	0	8,500.00
05/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	301	0	0	0	200.00
05/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1613	2	2	2	0.00
05/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	73	0	0	0	200.00
05/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	47	0	0	0	500.00
05/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	973	1	1	1	0.00
05/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2149	2	2	2	0.00
05/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	58	0	0	0	1,200.00
05/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1664	2	2	2	0.00
05/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4480	4	4	4	0.00
05/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	190	0	0	0	0.00
05/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1333	1	1	1	0.00
05/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	250	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	260	0	0	0	0.00
05/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	255	0	0	0	0.00
05/12/2023	2032 On 02-May-24			Bond Future	10.98	86.7656	86.6437	86.7656	61,830.00
05/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2084	2	2	2	1,000.00
05/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8795	9	9	9	0.00
05/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1121	1	1	1	1,000.00
05/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1513	2	2	2	500.00
05/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2657	3	3	3	500.00
05/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9831	10	10	10	0.00
05/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3388	3	3	3	1,550.00
05/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10459	11	10	11	0.00
05/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1438	1	1	1	0.00
05/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1420	1	1	1	0.00
05/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1456	2	1	2	0.00
05/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1630	2	2	2	1,550.00
05/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2983	3	3	3	0.00
05/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4854	5	5	5	0.00
05/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1475	2	1	2	500.00
05/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1059	1	1	1	500.00
05/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1907	2	2	2	500.00
05/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3429	3	3	3	0.00
05/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3458	3	3	3	0.00
05/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3518	3	4	3	0.00
05/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3488	3	3	3	0.00
05/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	190	0	0	0	1,550.00
05/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1667	2	2	2	0.00
05/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3197	3	3	3	0.00
05/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	243	0	0	0	500.00
05/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2138	2	2	2	0.00
05/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3370	3	3	3	0.00
05/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2647	3	3	3	0.00
05/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	346	0	0	0	1,000.00
05/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4099	4	4	4	0.00
05/12/2023	2032 On 01-August-24			Bond Future	11.07	88.6671	88.5428	88.6671	0.00
05/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3124	3	3	3	0.00

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05/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3099	3	3	3	0.00
05/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3150	3	3	3	0.00
05/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2800	3	3	3	0.00
05/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2841	3	3	3	0.00
05/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2820	3	3	3	0.00
05/12/2023	2032 On 07-November-24			Bond Future	11.19	86.5678	86.4408	86.5678	1,360.00
05/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9712	10	10	10	0.00
05/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4250	4	4	4	1,615.00
05/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3811	4	4	4	0.00
05/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3784	4	4	4	0.00
05/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3838	4	4	4	0.00
05/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2514	2	3	2	0.00
05/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2548	2	3	2	0.00
05/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2530	2	3	2	0.00
05/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	696	1	1	1	1,615.00
05/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2273	2	2	2	0.00
05/12/2023	2032 On 06-February-25			Bond Future	11.32	88.3765	88.2473	88.3765	0.00
05/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4412	4	4	4	0.00
05/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2713	3	3	3	0.00
05/12/2023	2033 On 01-February-24			Bond Future	122.27	121.6572	122.2656	121.6572	8,052.00
05/12/2023	2033 On 02-May-24			Bond Future	123.52	122.9011	123.5230	122.9011	0.00
05/12/2023	2033 On 01-August-24			Bond Future	126.26	125.6244	126.2604	125.6244	0.00
05/12/2023	2033 On 07-November-24			Bond Future	127.73	127.0780	127.7294	127.0780	0.00
05/12/2023	2033 On 06-February-25			Bond Future	130.44	129.7692	130.4350	129.7692	0.00
05/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5495	5	5	5	0.00
05/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/12/2023	2037 On 01-February-24			Bond Future	12.02	77.5696	77.2995	77.5696	135,258.00
05/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2674	3	3	3	0.00
05/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2709	3	3	3	0.00
05/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2639	3	3	3	0.00
05/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9416	10	9	10	0.00
05/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5066	5	5	5	0.00
05/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1924	2	2	2	2,500.00
05/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	376	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
05/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1535	1	2	1	0.00
05/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	56	0	0	0	2,500.00
05/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1088	1	1	1	0.00
05/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1053	1	1	1	0.00
05/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1070	1	1	1	0.00
05/12/2023	2037 On 02-May-24			Bond Future	12.13	79.2822	79.0062	79.2822	0.00
05/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1207	1	1	1	0.00
05/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1225	1	1	1	0.00
05/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1190	1	1	1	0.00
05/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5010	5	5	5	0.00
05/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4931	5	5	5	0.00
05/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4971	5	5	5	0.00
05/12/2023	2037 On 01-August-24			Bond Future	12.25	76.7640	76.4821	76.7640	0.00
05/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8741	9	9	9	0.00
05/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6417	7	6	7	0.00
05/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3079	3	3	3	0.00
05/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3106	3	3	3	1,383.00
05/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3053	3	3	3	0.00
05/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3870	4	4	4	0.00
05/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3817	4	4	4	0.00
05/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3844	4	4	4	0.00
05/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1824	2	2	2	1,383.00
05/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1157	1	1	1	1,383.00
05/12/2023	2037 On 07-November-24			Bond Future	12.38	78.5527	78.2645	78.5527	9,175.00
05/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4675	5	5	5	0.00
05/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4704	5	5	5	0.00
05/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4645	5	5	5	0.00
05/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3674	4	4	4	0.00
05/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3633	4	4	4	0.00
05/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3653	4	4	4	0.00
05/12/2023	2037 On 06-February-25			Bond Future	12.52	75.9338	75.6399	75.9338	0.00
05/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5048	5	5	5	0.00
05/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3869	4	4	4	0.00
05/12/2023	2038 On 01-February-24			Bond Future	130.79	130.3996	130.7894	130.3996	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
05/12/2023	2038 On 02-May-24			Bond Future	133.71	133.3102	133.7087	133.3102	1,706.00
05/12/2023	2038 On 01-August-24			Bond Future	134.59	134.1818	134.5894	134.1818	0.00
05/12/2023	2038 On 07-November-24			Bond Future	137.76	137.3459	137.7638	137.3459	0.00
05/12/2023	2038 On 06-February-25			Bond Future	138.55	138.1215	138.5488	138.1215	0.00
05/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3319	3	3	3	0.00
05/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/12/2023	2040 On 01-February-24			Bond Future	12.31	77.6678	77.2668	77.6678	126,752.00
05/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1818	2	2	2	0.00
05/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3976	4	4	4	0.00
05/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8382	9	8	9	0.00
05/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1938	2	2	2	0.00
05/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1908	2	2	2	0.00
05/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1969	2	2	2	0.00
05/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1716	2	2	2	0.00
05/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1767	2	2	2	0.00
05/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1742	2	2	2	0.00
05/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	122	0	0	0	0.00
05/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	720	1	1	1	0.00
05/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1847	2	2	2	0.00
05/12/2023	2040 On 02-May-24			Bond Future	12.42	79.3826	78.9727	79.3826	0.00
05/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1094	1	1	1	0.00
05/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1077	1	1	1	0.00
05/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1110	1	1	1	0.00
05/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5771	5	6	5	0.00
05/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5860	6	6	6	0.00
05/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5815	6	6	6	0.00
05/12/2023	2040 On 01-August-24			Bond Future	12.54	76.6161	76.1975	76.6161	0.00
05/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3126	3	3	3	0.00
05/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3099	3	3	3	0.00
05/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3153	3	3	3	0.00
05/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4270	4	4	4	0.00
05/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4328	4	4	4	0.00
05/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4299	4	4	4	0.00
05/12/2023	2040 On 07-November-24			Bond Future	12.68	78.4011	77.9730	78.4011	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
05/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4866	5	5	5	0.00
05/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4836	5	5	5	0.00
05/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4896	5	5	5	0.00
05/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3921	4	4	4	0.00
05/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3967	4	4	4	0.00
05/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3944	4	4	4	0.00
05/12/2023	2040 On 06-February-25			Bond Future	12.82	75.5280	75.0913	75.5280	0.00
05/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5029	5	5	5	0.00
05/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4363	4	4	4	0.00
05/12/2023	2044 On 01-February-24			Bond Future	12.39	73.8350	73.4321	73.8350	99,465.00
05/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5115	5	5	5	0.00
05/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1551	2	2	2	0.00
05/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1579	2	2	2	0.00
05/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1524	2	2	2	0.00
05/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4067	4	4	4	0.00
05/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	721	1	1	1	15,000.00
05/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2200	2	2	2	0.00
05/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2140	2	2	2	0.00
05/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2170	2	2	2	0.00
05/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	476	0	0	0	5,000.00
05/12/2023	2044 On 02-May-24			Bond Future	12.50	75.4652	75.0534	75.4652	27.00
05/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1022	1	1	1	0.00
05/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1038	1	1	1	0.00
05/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1006	1	1	1	0.00
05/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6026	6	6	6	0.00
05/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5933	6	6	6	0.00
05/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5979	6	6	6	0.00
05/12/2023	2044 On 01-August-24			Bond Future	12.62	72.7380	72.3174	72.7380	0.00
05/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2872	3	3	3	0.00
05/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2898	3	3	3	0.00
05/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2846	3	3	3	0.00
05/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4740	5	5	5	0.00
05/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4678	4	5	4	0.00
05/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4709	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2044 On 07-November-24			Bond Future	12.75	74.4325	74.0024	74.4325	0.00
05/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4819	5	5	5	0.00
05/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4849	5	5	5	0.00
05/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4789	5	5	5	0.00
05/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3967	4	4	4	0.00
05/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3921	4	4	4	0.00
05/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3943	4	4	4	0.00
05/12/2023	2044 On 06-February-25			Bond Future	12.89	71.6017	71.1628	71.6017	0.00
05/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5128	5	5	5	0.00
05/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4424	4	4	4	0.00
05/12/2023	2046 On 01-February-24			Bond Future	115.04	115.2087	115.0431	115.2087	11,904.00
05/12/2023	2046 On 02-May-24			Bond Future	115.45	115.6192	115.4497	115.6192	4,626.00
05/12/2023	2046 On 01-August-24			Bond Future	118.01	118.1809	118.0077	118.1809	0.00
05/12/2023	2046 On 07-November-24			Bond Future	118.57	118.7493	118.5727	118.7493	0.00
05/12/2023	2046 On 06-February-25			Bond Future	121.08	121.2622	121.0824	121.2622	0.00
05/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7072	7	7	7	0.00
05/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/12/2023	2050 On 01-February-24			Bond Future	114.80	114.7900	114.8016	114.7900	10,813.00
05/12/2023	2050 On 02-May-24			Bond Future	117.36	117.3522	117.3639	117.3522	3,316.00
05/12/2023	2050 On 01-August-24			Bond Future	117.65	117.6331	117.6454	117.6331	0.00
05/12/2023	2050 On 07-November-24			Bond Future	120.42	120.4071	120.4202	120.4071	0.00
05/12/2023	2050 On 06-February-25			Bond Future	120.59	120.5790	120.5928	120.5790	0.00
05/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4993	5	5	5	0.00
05/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	AL37 On 01-February-24			Index Future	938.82	940.5420	938.8240	940.5420	0.00
05/12/2023	AL37 On 02-May-24			Index Future	959.55	961.3070	959.5520	961.3070	0.00
05/12/2023	AL37 On 01-August-24			Index Future	980.60	982.3930	980.6020	982.3930	0.00
05/12/2023	AL37 On 07-November-24			Index Future	1003.52	1005.3480	1003.5180	1005.3480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	AL37 On 06-February-25			Index Future	1024.59	1026.4540	1024.5900	1026.4540	0.00
05/12/2023	AL7T On 01-February-24			Index Future	1078.93	1081.0870	1078.9310	1081.0870	0.00
05/12/2023	AL7T On 02-May-24			Index Future	1102.75	1104.9560	1102.7520	1104.9560	0.00
05/12/2023	AL7T On 01-August-24			Index Future	1126.94	1129.1930	1126.9430	1129.1930	0.00
05/12/2023	AL7T On 07-November-24			Index Future	1153.28	1155.5780	1153.2790	1155.5780	0.00
05/12/2023	AL7T On 06-February-25			Index Future	1177.50	1179.8380	1177.4960	1179.8380	0.00
05/12/2023	ALBI On 01-February-24			Index Future	938.36	941.2590	938.3550	941.2590	100.00
05/12/2023	ALBI On 02-May-24			Index Future	959.07	962.0400	959.0720	962.0400	0.00
05/12/2023	ALBI On 01-August-24			Index Future	980.11	983.1420	980.1110	983.1420	0.00
05/12/2023	ALBI On 07-November-24			Index Future	1003.02	1006.1150	1003.0170	1006.1150	0.00
05/12/2023	ALBI On 06-February-25			Index Future	1024.08	1027.2370	1024.0780	1027.2370	0.00
05/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	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
05/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	ES33 On 01-February-24			Bond Future	12.50	75.6785	75.4114	75.6785	0.00
05/12/2023	ES33 On 02-May-24			Bond Future	12.64	73.5690	73.2959	73.5690	0.00
05/12/2023	ES33 On 01-August-24			Bond Future	12.79	75.1983	74.9194	75.1983	0.00
05/12/2023	ES33 On 07-November-24			Bond Future	12.97	73.1671	72.8818	73.1671	0.00
05/12/2023	ES33 On 06-February-25			Bond Future	13.17	74.7112	74.4203	74.7112	0.00
05/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	689	1	1	1	0.00
05/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/12/2023	ES42 On 01-February-24			Bond Future	13.05	71.3744	71.0146	71.3744	0.00
05/12/2023	ES42 On 02-May-24			Bond Future	13.18	68.7050	68.3372	68.7050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	ES42 On 01-August-24			Bond Future	13.32	70.2259	69.8502	70.2259	0.00
05/12/2023	ES42 On 07-November-24			Bond Future	13.49	67.6118	67.2274	67.6118	0.00
05/12/2023	ES42 On 06-February-25			Bond Future	13.66	69.0356	68.6434	69.0356	0.00
05/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	250	1	0	1	0.00
05/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/12/2023	GOVI On 01-February-24			GOVI	924.99	927.7920	924.9860	927.7920	711.00
05/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	449960	48	45	48	0.00
05/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	449860	48	45	48	0.00
05/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	450060	48	45	48	0.00
05/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 02-May-24			GOVI	945.41	948.2760	945.4080	948.2760	0.00
05/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	55620	3	6	3	0.00
05/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	55820	3	6	3	0.00
05/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	55720	3	6	3	0.00
05/12/2023	GOVI On 01-August-24			GOVI	966.15	969.0760	966.1470	969.0760	0.00
05/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	227570	26	23	26	0.00
05/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	227770	26	23	26	0.00
05/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	227670	26	23	26	0.00
05/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 07-November-24			GOVI	988.73	991.7200	988.7260	991.7200	0.00
05/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	399460	43	40	43	0.00
05/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	399360	43	40	43	0.00
05/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	399260	43	40	43	0.00
05/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/12/2023	GOVI On 06-February-25			GOVI	1009.49	1012.5400	1009.4870	1012.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	374870	41	37	41	0.00
05/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2023	IGOV On 01-February-24			Index Future	344.47	344.0930	344.4650	344.0930	606.00
05/12/2023	IGOV On 02-May-24			Index Future	352.15	351.7730	352.1540	351.7730	16.00
05/12/2023	IGOV On 01-August-24			Index Future	359.96	359.5710	359.9610	359.5710	0.00
05/12/2023	IGOV On 07-November-24			Index Future	368.46	368.0590	368.4590	368.0590	0.00
05/12/2023	IGOV On 06-February-25			Index Future	376.27	375.8640	376.2740	375.8640	0.00
05/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6560	91.6540	91.6560	0.00
05/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.34	91.6660	91.6650	91.6660	0.00
05/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.30	91.7050	91.7020	91.7050	0.00
05/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.28	91.7230	91.7230	91.7230	0.00
05/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.19	91.8170	91.8150	91.8170	0.00
05/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.17	91.8370	91.8340	91.8370	0.00
05/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	91.9550	91.9530	91.9550	0.00
05/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.83	92.1760	92.1710	92.1760	0.00
05/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.51	92.4960	92.4940	92.4960	0.00
05/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.38	92.6230	92.6210	92.6230	0.00
05/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.29	92.7150	92.7120	92.7150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.23	92.7680	92.7660	92.7680	0.00
05/12/2023	R035 On 01-February-24			Bond Future	11.65	87.0715	86.8566	87.0715	68,076.00
05/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	120	0	0	0	400.00
05/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	539	1	1	1	400.00
05/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9033	9	9	9	0.00
05/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3507	4	4	4	0.00
05/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3467	4	3	4	0.00
05/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3546	4	4	4	0.00
05/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	674	1	1	1	0.00
05/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	698	1	1	1	0.00
05/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	686	1	1	1	0.00
05/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	59	0	0	0	400.00
05/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3478	3	3	3	0.00
05/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5949	6	6	6	0.00
05/12/2023	R035 On 02-May-24			Bond Future	11.75	84.4822	84.2625	84.4822	105,087.00
05/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1393	1	1	1	0.00
05/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1374	1	1	1	0.00
05/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1413	1	1	1	0.00
05/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4351	4	4	4	0.00
05/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4424	4	4	4	0.00
05/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4388	4	4	4	0.00
05/12/2023	R035 On 01-August-24			Bond Future	11.86	86.3339	86.1096	86.3339	0.00
05/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3288	3	3	3	0.00
05/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3261	3	3	3	0.00
05/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3316	3	3	3	0.00
05/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3569	3	4	3	0.00
05/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3618	4	4	4	0.00
05/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3594	3	4	3	0.00
05/12/2023	R035 On 07-November-24			Bond Future	11.99	83.8317	83.6024	83.8317	19,788.00
05/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4216	4	4	4	0.00
05/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4187	4	4	4	0.00
05/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4245	4	4	4	0.00
05/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3246	3	3	3	0.00
05/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3288	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
05/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3267	3	3	3	0.00
05/12/2023	R035 On 06-February-25			Bond Future	12.14	85.5837	85.3500	85.5837	0.00
05/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4768	5	5	5	0.00
05/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3439	3	3	3	0.00
05/12/2023	R053 On 01-February-24			Bond Future	12.31	99.2355	98.6656	99.2355	0.00
05/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5411	6	5	6	0.00
05/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5358	6	5	6	0.00
05/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5464	6	5	6	0.00
05/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	958	1	1	1	0.00
05/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	989	1	1	1	0.00
05/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	973	1	1	1	0.00
05/12/2023	R053 On 02-May-24			Bond Future	12.42	95.5618	94.9793	95.5618	5,189.00
05/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6762	7	7	7	0.00
05/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6809	7	7	7	0.00
05/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6715	7	7	7	0.00
05/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2447	2	2	2	0.00
05/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2406	2	2	2	0.00
05/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2427	2	2	2	0.00
05/12/2023	R053 On 01-August-24			Bond Future	12.53	97.6557	97.0607	97.6557	0.00
05/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7638	8	8	8	0.00
05/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7682	8	8	8	0.00
05/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7593	8	8	8	0.00
05/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3397	3	3	3	0.00
05/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3353	3	3	3	0.00
05/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3375	3	3	3	0.00
05/12/2023	R053 On 07-November-24			Bond Future	12.66	94.0602	93.4516	94.0602	0.00
05/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6464	7	6	7	0.00
05/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6504	7	7	7	0.00
05/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6425	7	6	7	0.00
05/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5476	5	5	5	0.00
05/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5415	5	5	5	0.00
05/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5445	5	5	5	0.00
05/12/2023	R053 On 06-February-25			Bond Future	12.79	96.0229	95.4020	96.0229	0.00
05/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6893	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
05/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5872	6	6	6	0.00
05/12/2023	R186 On 01-February-24			Bond Future	8.80	105.7107	105.5470	105.7107	77,371.00
05/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1918	2	2	2	0.00
05/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1940	2	2	2	0.00
05/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1896	2	2	2	0.00
05/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	136	0	0	0	0.00
05/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	130	0	0	0	0.00
05/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	133	0	0	0	0.00
05/12/2023	R186 On 02-May-24			Bond Future	8.79	108.0447	107.8774	108.0447	10,568.00
05/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	231	0	0	0	0.00
05/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	236	0	0	0	0.00
05/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	226	0	0	0	0.00
05/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3864	4	4	4	0.00
05/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2519	3	3	3	2,030.00
05/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	145	0	0	0	2,030.00
05/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	323	0	0	0	0.00
05/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2124	2	2	2	0.00
05/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2086	2	2	2	0.00
05/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2105	2	2	2	0.00
05/12/2023	R186 On 01-August-24			Bond Future	8.77	105.1046	104.9339	105.1046	0.00
05/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1035	1	1	1	0.00
05/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1047	1	1	1	0.00
05/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1023	1	1	1	0.00
05/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1219	1	1	1	0.00
05/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1200	1	1	1	0.00
05/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1209	1	1	1	0.00
05/12/2023	R186 On 07-November-24			Bond Future	8.77	107.5558	107.3815	107.5558	45,250.00
05/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1695	2	2	2	0.00
05/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1682	2	2	2	0.00
05/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1708	2	2	2	0.00
05/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	972	1	1	1	0.00
05/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	984	1	1	1	0.00
05/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	978	1	1	1	0.00
05/12/2023	R186 On 06-February-25			Bond Future	8.81	104.4901	104.3126	104.4901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1484	2	1	2	0.00
05/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1110	1	1	1	0.00
05/12/2023	R202 On 01-February-24			Bond Future	257.48	257.4534	257.4782	257.4534	5,070.00
05/12/2023	R202 On 02-May-24			Bond Future	263.23	263.1998	263.2251	263.1998	0.00
05/12/2023	R202 On 01-August-24			Bond Future	263.93	263.9054	263.9314	263.9054	0.00
05/12/2023	R202 On 07-November-24			Bond Future	270.16	270.1296	270.1572	270.1296	6.00
05/12/2023	R202 On 06-February-25			Bond Future	270.62	270.5900	270.6193	270.5900	0.00
05/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3829	4	4	4	0.00
05/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/12/2023	R209 On 01-February-24			Bond Future	11.77	67.2424	66.9562	67.2424	14,301.00
05/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2492	3	2	3	0.00
05/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2460	3	2	3	0.00
05/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2524	3	3	3	0.00
05/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	825	1	1	1	0.00
05/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	853	1	1	1	0.00
05/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	839	1	1	1	0.00
05/12/2023	R209 On 02-May-24			Bond Future	11.87	65.5740	65.2814	65.5740	0.00
05/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1026	1	1	1	0.00
05/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1011	1	1	1	0.00
05/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1041	1	1	1	0.00
05/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4316	4	4	4	0.00
05/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4386	4	4	4	0.00
05/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4351	4	4	4	0.00
05/12/2023	R209 On 01-August-24			Bond Future	11.97	67.0110	66.7122	67.0110	0.00
05/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2578	3	3	3	0.00
05/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2555	3	3	3	0.00
05/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2601	3	3	3	0.00
05/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3391	3	3	3	0.00
05/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3438	3	3	3	0.00
05/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3414	3	3	3	0.00
05/12/2023	R209 On 07-November-24			Bond Future	12.09	65.4169	65.1113	65.4169	5,237.00
05/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3783	4	4	4	0.00
05/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3808	4	4	4	0.00
05/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3758	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3223	3	3	3	0.00
05/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3184	3	3	3	0.00
05/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3204	3	3	3	0.00
05/12/2023	R209 On 06-February-25			Bond Future	12.22	66.7837	66.4720	66.7837	0.00
05/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4223	4	4	4	0.00
05/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3259	3	3	3	0.00
05/12/2023	R210 On 01-February-24			Bond Future	232.84	232.6364	232.8415	232.6364	501.00
05/12/2023	R210 On 02-May-24			Bond Future	234.76	234.5530	234.7622	234.5530	0.00
05/12/2023	R210 On 01-August-24			Bond Future	239.96	239.7499	239.9645	239.7499	0.00
05/12/2023	R210 On 07-November-24			Bond Future	242.26	242.0418	242.2622	242.0418	60.00
05/12/2023	R210 On 06-February-25			Bond Future	247.39	247.1659	247.3921	247.1659	0.00
05/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7782	8	8	8	0.00
05/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/12/2023	R213 On 01-February-24			Bond Future	10.57	85.8024	85.6274	85.8024	29,281.00
05/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4947	5	5	5	0.00
05/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4984	5	5	5	0.00
05/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4910	5	5	5	0.00
05/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	174	0	0	0	0.00
05/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	167	0	0	0	0.00
05/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	171	0	0	0	0.00
05/12/2023	R213 On 02-May-24			Bond Future	10.64	84.1382	83.9593	84.1382	0.00
05/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1385	1	1	1	0.00
05/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1402	1	1	1	0.00
05/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1368	1	1	1	0.00
05/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2902	3	3	3	0.00
05/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2850	3	3	3	0.00
05/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2876	3	3	3	0.00
05/12/2023	R213 On 01-August-24			Bond Future	10.72	85.9826	85.8000	85.9826	0.00
05/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2923	3	3	3	0.00
05/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2947	3	3	3	0.00
05/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2900	3	3	3	0.00
05/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2319	2	2	2	0.00
05/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2285	2	2	2	0.00
05/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2302	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R213 On 07-November-24			Bond Future	10.83	84.4269	84.2403	84.4269	16,191.00
05/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3717	4	4	4	0.00
05/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3692	4	4	4	0.00
05/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3742	4	4	4	0.00
05/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2151	2	2	2	0.00
05/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2179	2	2	2	0.00
05/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2165	2	2	2	0.00
05/12/2023	R213 On 06-February-25			Bond Future	10.96	86.1929	86.0028	86.1929	0.00
05/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3913	4	4	4	0.00
05/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2407	2	2	2	0.00
05/12/2023	R214 On 01-February-24			Bond Future	12.18	62.7563	62.4166	62.7563	10,900.00
05/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1484	2	1	2	0.00
05/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1460	2	1	2	0.00
05/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1509	2	2	2	0.00
05/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1603	1	2	1	0.00
05/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1650	1	2	1	0.00
05/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1626	1	2	1	0.00
05/12/2023	R214 On 02-May-24			Bond Future	12.28	60.8374	60.4902	60.8374	10,172.00
05/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2152	2	2	2	7,110.00
05/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6270	7	6	7	0.00
05/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4171	4	4	4	0.00
05/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2105	2	2	2	10,000.00
05/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	890	1	1	1	0.00
05/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	876	1	1	1	0.00
05/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	903	1	1	1	0.00
05/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4865	5	5	5	0.00
05/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4942	5	5	5	0.00
05/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4903	5	5	5	0.00
05/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2798	3	3	3	0.00
05/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1452	1	1	1	17,110.00
05/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2847	3	3	3	0.00
05/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	799	1	1	1	17,110.00
05/12/2023	R214 On 01-August-24			Bond Future	12.38	62.1709	61.8162	62.1709	0.00
05/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2663	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
05/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2640	3	3	3	0.00
05/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2687	3	3	3	0.00
05/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3612	3	4	3	0.00
05/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3662	3	4	3	0.00
05/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3637	3	4	3	0.00
05/12/2023	R214 On 07-November-24			Bond Future	12.50	60.3135	59.9508	60.3135	0.00
05/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3901	4	4	4	0.00
05/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3926	4	4	4	0.00
05/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3876	4	4	4	0.00
05/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3407	3	3	3	0.00
05/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3367	3	3	3	0.00
05/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3387	3	3	3	0.00
05/12/2023	R214 On 06-February-25			Bond Future	12.63	61.5739	61.2038	61.5739	0.00
05/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4160	4	4	4	0.00
05/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3797	4	4	4	0.00
05/12/2023	R248 On 01-February-24			Bond Future	12.30	77.0582	76.6146	77.0582	246,288.00
05/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8513	9	9	9	0.00
05/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4962	5	5	5	0.00
05/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1474	2	1	2	0.00
05/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1501	2	2	2	0.00
05/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1447	2	1	2	0.00
05/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1907	2	2	2	0.00
05/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	313	0	0	0	0.00
05/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6147	7	6	7	0.00
05/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	341	0	0	0	0.00
05/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1892	2	2	2	0.00
05/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5238	5	5	5	0.00
05/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2376	2	2	2	0.00
05/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2311	2	2	2	0.00
05/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2343	2	2	2	0.00
05/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	538	0	1	0	0.00
05/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	137	0	0	0	0.00
05/12/2023	R248 On 02-May-24			Bond Future	12.40	74.3113	73.8579	74.3113	13,640.00
05/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	838	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
05/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3120	3	3	3	0.00
05/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5769	6	6	6	0.00
05/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	941	1	1	1	0.00
05/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	956	1	1	1	0.00
05/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	926	1	1	1	0.00
05/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6688	6	7	6	0.00
05/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6588	6	7	6	0.00
05/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6638	6	7	6	0.00
05/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1610	1	2	1	0.00
05/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3105	3	3	3	0.00
05/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6996	7	7	7	0.00
05/12/2023	R248 On 01-August-24			Bond Future	12.50	75.9400	75.4769	75.9400	13,000.00
05/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3299	4	3	4	0.00
05/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3327	4	3	4	0.00
05/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3270	4	3	4	0.00
05/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4432	4	4	4	0.00
05/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4373	4	4	4	0.00
05/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4403	4	4	4	0.00
05/12/2023	R248 On 07-November-24			Bond Future	12.63	73.2586	72.7849	73.2586	0.00
05/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5003	5	5	5	0.00
05/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5034	5	5	5	0.00
05/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4972	5	5	5	0.00
05/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4145	4	4	4	0.00
05/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4098	4	4	4	0.00
05/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4121	4	4	4	0.00
05/12/2023	R248 On 06-February-25			Bond Future	12.77	74.7888	74.3056	74.7888	0.00
05/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4680	5	5	5	0.00
05/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4990	5	5	5	0.00
05/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00