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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/05/2023 TO: 03/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	2025 On 04-May-23			Bond Future	168.81	168.8146	168.8130	168.8146	4,889.00
03/05/2023	2025 On 03-August-23			Bond Future	170.62	170.6282	170.6238	170.6282	6,158.00
03/05/2023	2025 On 02-November-23			Bond Future	174.34	174.3412	174.3364	174.3412	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
03/05/2023	2025 On 01-February-24			Bond Future	176.40	176.4000	176.3952	176.4000	0.00
03/05/2023	2025 On 02-May-24			Bond Future	180.39	180.3911	180.3863	180.3911	0.00
03/05/2023	2029 On 04-May-23			Bond Future	122.44	122.5326	122.4449	122.5326	1,213.00
03/05/2023	2029 On 03-August-23			Bond Future	125.04	125.1324	125.0407	125.1324	1,976.00
03/05/2023	2029 On 02-November-23			Bond Future	126.41	126.5087	126.4149	126.5087	0.00
03/05/2023	2029 On 01-February-24			Bond Future	129.23	129.3220	129.2260	129.3220	0.00
03/05/2023	2029 On 02-May-24			Bond Future	130.76	130.8608	130.7630	130.8608	0.00
03/05/2023	2030 On 04-May-23			Bond Future	10.11	91.6622	92.0131	91.6622	13,039.00
03/05/2023	2030 On 04-May-23	9.58	Call	Bond Future	0	0	0	0	150.00
03/05/2023	2030 On 04-May-23	12.04	Call	Bond Future	8153	8	8	8	0.00
03/05/2023	2030 On 04-May-23	12.50	Call	Bond Future	9957	10	10	10	0.00
03/05/2023	2030 On 04-May-23	12.57	Call	Bond Future	10227	10	10	10	0.00
03/05/2023	2030 On 04-May-23	10.65	Call	Bond Future	2378	2	2	2	350.00
03/05/2023	2030 On 04-May-23	11.62	Call	Bond Future	6460	6	6	6	0.00
03/05/2023	2030 On 04-May-23	10.54	Call	Bond Future	1899	2	2	2	0.00
03/05/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
03/05/2023	2030 On 04-May-23	9.67	Call	Bond Future	0	0	0	0	479.00
03/05/2023	2030 On 04-May-23	11.34	Call	Bond Future	5307	5	5	5	0.00
03/05/2023	2030 On 04-May-23	10.52	Call	Bond Future	1811	1	2	1	0.00
03/05/2023	2030 On 04-May-23	10.53	Call	Bond Future	1855	2	2	2	0.00
03/05/2023	2030 On 04-May-23	9.78	Call	Bond Future	0	0	0	0	388.00
03/05/2023	2030 On 04-May-23	10.42	Call	Bond Future	1373	1	1	1	0.00
03/05/2023	2030 On 04-May-23	10.00	Call	Bond Future	17	0	0	0	1,080.00
03/05/2023	2030 On 04-May-23	10.00	Put	Bond Future	517	1	1	1	0.00
03/05/2023	2030 On 04-May-23	10.42	Put	Bond Future	0	0	0	0	0.00
03/05/2023	2030 On 04-May-23	9.78	Put	Bond Future	1501	2	2	2	0.00
03/05/2023	2030 On 04-May-23	10.53	Put	Bond Future	0	0	0	0	0.00
03/05/2023	2030 On 04-May-23	10.52	Put	Bond Future	0	0	0	0	0.00
03/05/2023	2030 On 04-May-23	11.34	Put	Bond Future	0	0	0	0	150.00
03/05/2023	2030 On 04-May-23	9.67	Put	Bond Future	2007	2	2	2	0.00
03/05/2023	2030 On 04-May-23	9.03	Put	Bond Future	5020	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
03/05/2023	2030 On 04-May-23	9.58	Put	Bond Future	2423	3	2	3	0.00
03/05/2023	2030 On 04-May-23	10.54	Put	Bond Future	0	0	0	0	0.00
03/05/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	388.00
03/05/2023	2030 On 04-May-23	10.65	Put	Bond Future	0	0	0	0	0.00
03/05/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
03/05/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
03/05/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
03/05/2023	2030 On 03-August-23			Bond Future	10.20	89.5767	89.9335	89.5767	94,898.00
03/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	5162	5	5	5	0.00
03/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	9721	9	10	9	0.00
03/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	10825	10	11	10	0.00
03/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	5126	5	5	5	0.00
03/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	5090	5	5	5	0.00
03/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	2076	2	2	2	1,012.00
03/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2780	3	3	3	350.00
03/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	839	1	1	1	0.00
03/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	288	0	0	0	0.00
03/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	278	0	0	0	0.00
03/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	13	0	0	0	350.00
03/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	29	0	0	0	1,012.00
03/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1201	1	1	1	0.00
03/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	283	0	0	0	0.00
03/05/2023	2030 On 02-November-23			Bond Future	10.27	91.5048	91.8691	91.5048	10.00
03/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	5953	6	6	6	0.00
03/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3639	3	4	3	0.00
03/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	3583	3	4	3	0.00
03/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3611	3	4	3	0.00
03/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1810	2	2	2	800.00
03/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	999	1	1	1	800.00
03/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	4016	4	4	4	0.00
03/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	2658	3	3	3	0.00
03/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1363	1	1	1	0.00
03/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1375	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
03/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1350	1	1	1	0.00
03/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	662	1	1	1	800.00
03/05/2023	2030 On 01-February-24			Bond Future	10.34	89.5132	89.8854	89.5132	0.00
03/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	5260	5	5	5	0.00
03/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	7545	7	8	7	0.00
03/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	2034	2	2	2	400.00
03/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	5113	5	5	5	0.00
03/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	5230	5	5	5	0.00
03/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	1238	1	1	1	400.00
03/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	5289	5	5	5	0.00
03/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1783	2	2	2	1,360.00
03/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	3474	4	3	4	0.00
03/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1186	1	1	1	0.00
03/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	680	1	1	1	400.00
03/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	4453	5	4	5	0.00
03/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1204	1	1	1	0.00
03/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1242	1	1	1	1,360.00
03/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3140	3	3	3	0.00
03/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1195	1	1	1	0.00
03/05/2023	2030 On 02-May-24			Bond Future	10.41	91.5189	91.8994	91.5189	0.00
03/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1699	2	2	2	0.00
03/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1668	2	2	2	0.00
03/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1684	2	2	2	0.00
03/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	4055	4	4	4	0.00
03/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4081	4	4	4	0.00
03/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	4030	4	4	4	0.00
03/05/2023	2032 On 04-May-23			Bond Future	10.80	86.0606	86.5346	86.0606	72,110.00
03/05/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
03/05/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	730.00
03/05/2023	2032 On 04-May-23	11.00	Call	Bond Future	1030	1	1	1	0.00
03/05/2023	2032 On 04-May-23	10.87	Call	Bond Future	423	0	0	0	0.00
03/05/2023	2032 On 04-May-23	10.88	Call	Bond Future	465	0	0	0	0.00

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03/05/2023	2032 On 04-May-23	10.30	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2032 On 04-May-23	10.62	Call	Bond Future	2	0	0	0	0.00
03/05/2023	2032 On 04-May-23	10.53	Call	Bond Future	0	0	0	0	730.00
03/05/2023	2032 On 04-May-23	10.89	Call	Bond Future	508	0	1	0	0.00
03/05/2023	2032 On 04-May-23	11.06	Call	Bond Future	1328	1	1	1	0.00
03/05/2023	2032 On 04-May-23	10.69	Call	Bond Future	18	0	0	0	0.00
03/05/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2032 On 04-May-23	11.37	Call	Bond Future	2852	2	3	2	0.00
03/05/2023	2032 On 04-May-23	13.43	Call	Bond Future	12108	12	12	12	0.00
03/05/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
03/05/2023	2032 On 04-May-23	9.85	Put	Bond Future	4992	5	5	5	0.00
03/05/2023	2032 On 04-May-23	11.06	Put	Bond Future	0	0	0	0	730.00
03/05/2023	2032 On 04-May-23	10.89	Put	Bond Future	33	0	0	0	0.00
03/05/2023	2032 On 04-May-23	10.53	Put	Bond Future	1367	2	1	2	0.00
03/05/2023	2032 On 04-May-23	10.62	Put	Bond Future	903	1	1	1	0.00
03/05/2023	2032 On 04-May-23	10.30	Put	Bond Future	2571	3	3	3	0.00
03/05/2023	2032 On 04-May-23	10.88	Put	Bond Future	40	0	0	0	0.00
03/05/2023	2032 On 04-May-23	10.87	Put	Bond Future	49	0	0	0	0.00
03/05/2023	2032 On 04-May-23	11.00	Put	Bond Future	2	0	0	0	13,000.00
03/05/2023	2032 On 04-May-23	10.69	Put	Bond Future	560	1	1	1	0.00
03/05/2023	2032 On 04-May-23	10.03	Put	Bond Future	4013	4	4	4	0.00
03/05/2023	2032 On 04-May-23	11.37	Put	Bond Future	0	0	0	0	0.00
03/05/2023	2032 On 04-May-23	9.80	Put	Bond Future	5266	6	5	6	0.00
03/05/2023	2032 On 03-August-23			Bond Future	10.89	87.8651	88.3476	87.8651	109,746.00
03/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	4711	4	5	4	0.00
03/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	4749	4	5	4	0.00
03/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	4787	4	5	4	0.00
03/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	5291	5	5	5	5,000.00
03/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	150	0	0	0	1,500.00
03/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	695	1	1	1	1,500.00
03/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	3706	4	4	4	0.00
03/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	6903	7	7	7	0.00
03/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	468	1	0	1	0.00

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03/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	566	1	1	1	0.00
03/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	574	1	1	1	0.00
03/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	583	1	1	1	0.00
03/05/2023	2032 On 02-November-23			Bond Future	10.98	85.5942	86.0869	85.5942	64,382.00
03/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	3391	3	3	3	0.00
03/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	3362	3	3	3	0.00
03/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	5535	5	6	5	0.00
03/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	3420	3	3	3	0.00
03/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2190	2	2	2	0.00
03/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1234	1	1	1	0.00
03/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2228	2	2	2	0.00
03/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2209	2	2	2	0.00
03/05/2023	2032 On 01-February-24			Bond Future	11.07	87.4782	87.9818	87.4782	0.00
03/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	5421	5	5	5	0.00
03/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	8011	8	8	8	0.00
03/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	2433	2	2	2	1,200.00
03/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	5389	5	5	5	0.00
03/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	1181	1	1	1	1,200.00
03/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	5357	5	5	5	0.00
03/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	1860	2	2	2	0.00
03/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	6437	7	6	7	0.00
03/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	1846	2	2	2	0.00
03/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	3941	4	4	4	0.00
03/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1059	1	1	1	1,200.00
03/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	1833	2	2	2	0.00
03/05/2023	2032 On 02-May-24			Bond Future	11.16	85.2758	85.7906	85.2758	0.00
03/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	2086	2	2	2	0.00
03/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	2104	2	2	2	0.00
03/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	2123	2	2	2	0.00
03/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	4978	5	5	5	0.00
03/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	5008	5	5	5	0.00
03/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	5038	5	5	5	0.00

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03/05/2023	2033 On 04-May-23			Bond Future	116.46	116.7132	116.4593	116.7132	373.00
03/05/2023	2033 On 03-August-23			Bond Future	118.93	119.1895	118.9283	119.1895	7,344.00
03/05/2023	2033 On 02-November-23			Bond Future	120.08	120.3439	120.0768	120.3439	0.00
03/05/2023	2033 On 01-February-24			Bond Future	122.75	123.0201	122.7470	123.0201	0.00
03/05/2023	2033 On 02-May-24			Bond Future	124.04	124.3205	124.0415	124.3205	0.00
03/05/2023	2037 On 04-May-23			Bond Future	11.64	80.7445	80.9944	80.7445	29,602.00
03/05/2023	2037 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	400.00
03/05/2023	2037 On 04-May-23	13.73	Call	Bond Future	10668	10	11	10	0.00
03/05/2023	2037 On 04-May-23	11.32	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2037 On 04-May-23	11.78	Call	Bond Future	803	1	1	1	0.00
03/05/2023	2037 On 04-May-23	10.95	Call	Bond Future	0	0	0	0	703.00
03/05/2023	2037 On 04-May-23	11.30	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2037 On 04-May-23	11.94	Call	Bond Future	1673	1	2	1	0.00
03/05/2023	2037 On 04-May-23	11.31	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2037 On 04-May-23	11.31	Put	Bond Future	1918	2	2	2	0.00
03/05/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
03/05/2023	2037 On 04-May-23	11.30	Put	Bond Future	1977	2	2	2	0.00
03/05/2023	2037 On 04-May-23	10.95	Put	Bond Future	4081	4	4	4	0.00
03/05/2023	2037 On 04-May-23	11.03	Put	Bond Future	3593	4	4	4	0.00
03/05/2023	2037 On 04-May-23	11.78	Put	Bond Future	20	0	0	0	0.00
03/05/2023	2037 On 04-May-23	11.32	Put	Bond Future	1860	2	2	2	0.00
03/05/2023	2037 On 04-May-23	11.94	Put	Bond Future	0	0	0	0	703.00
03/05/2023	2037 On 03-August-23			Bond Future	11.75	78.1798	78.4335	78.1798	129,930.00
03/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	3557	3	4	3	0.00
03/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	123	0	0	0	1,800.00
03/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	644	1	1	1	1,800.00
03/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	3485	3	3	3	0.00
03/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	3521	3	4	3	0.00
03/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1461	2	1	2	0.00
03/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1479	2	1	2	0.00
03/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	5031	5	5	5	0.00
03/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	8907	9	9	9	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
03/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1443	2	1	2	0.00
03/05/2023	2037 On 02-November-23			Bond Future	11.86	79.8626	80.1216	79.8626	0.00
03/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	2282	2	2	2	0.00
03/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	2307	2	2	2	0.00
03/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	2332	2	2	2	0.00
03/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	3987	4	4	4	0.00
03/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	3956	4	4	4	0.00
03/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	3924	4	4	4	0.00
03/05/2023	2037 On 01-February-24			Bond Future	11.96	77.3643	77.6290	77.3643	0.00
03/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	4895	5	5	5	0.00
03/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	4927	5	5	5	0.00
03/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	4960	5	5	5	0.00
03/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	2974	3	3	3	0.00
03/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	2994	3	3	3	0.00
03/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3014	3	3	3	0.00
03/05/2023	2037 On 02-May-24			Bond Future	12.06	79.0978	79.3684	79.0978	0.00
03/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2664	3	3	3	0.00
03/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2707	3	3	3	0.00
03/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2685	3	3	3	0.00
03/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	6087	6	6	6	0.00
03/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	6122	6	6	6	0.00
03/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	6051	6	6	6	0.00
03/05/2023	2038 On 04-May-23			Bond Future	129.42	129.3673	129.4235	129.3673	2,661.00
03/05/2023	2038 On 03-August-23			Bond Future	130.18	130.1231	130.1782	130.1231	3,100.00
03/05/2023	2038 On 02-November-23			Bond Future	133.01	132.9546	133.0107	132.9546	1,343.00
03/05/2023	2038 On 01-February-24			Bond Future	133.92	133.8658	133.9234	133.8658	0.00
03/05/2023	2038 On 02-May-24			Bond Future	136.95	136.8945	136.9535	136.8945	0.00
03/05/2023	2040 On 04-May-23			Bond Future	11.86	81.5557	81.8207	81.5557	15,061.00
03/05/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
03/05/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
03/05/2023	2040 On 04-May-23	10.92	Call	Bond Future	0	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	2040 On 04-May-23	13.45	Call	Bond Future	8757	8	9	8	0.00
03/05/2023	2040 On 04-May-23	11.48	Call	Bond Future	0	0	0	0	486.00
03/05/2023	2040 On 04-May-23	12.05	Call	Bond Future	1160	1	1	1	0.00
03/05/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	684.00
03/05/2023	2040 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2040 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2040 On 04-May-23	12.78	Call	Bond Future	5273	5	5	5	0.00
03/05/2023	2040 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2040 On 04-May-23	11.43	Put	Bond Future	2636	3	3	3	0.00
03/05/2023	2040 On 04-May-23	12.05	Put	Bond Future	6	0	0	0	684.00
03/05/2023	2040 On 04-May-23	12.78	Put	Bond Future	0	0	0	0	388.00
03/05/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
03/05/2023	2040 On 04-May-23	10.73	Put	Bond Future	7269	8	7	8	0.00
03/05/2023	2040 On 04-May-23	11.42	Put	Bond Future	2700	3	3	3	0.00
03/05/2023	2040 On 04-May-23	11.41	Put	Bond Future	2763	3	3	3	0.00
03/05/2023	2040 On 04-May-23	11.03	Put	Bond Future	5235	6	5	6	0.00
03/05/2023	2040 On 04-May-23	11.48	Put	Bond Future	2320	3	2	3	0.00
03/05/2023	2040 On 04-May-23	10.92	Put	Bond Future	5973	6	6	6	0.00
03/05/2023	2040 On 04-May-23	10.17	Put	Bond Future	11272	12	11	12	0.00
03/05/2023	2040 On 03-August-23			Bond Future	11.97	78.7575	79.0266	78.7575	141,992.00
03/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	3282	3	3	3	0.00
03/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	3246	3	3	3	0.00
03/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	3318	3	3	3	0.00
03/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	1806	2	2	2	0.00
03/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	1849	2	2	2	0.00
03/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	1827	2	2	2	0.00
03/05/2023	2040 On 02-November-23			Bond Future	12.07	80.4528	80.7275	80.4528	29.00
03/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	2095	2	2	2	0.00
03/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	2071	2	2	2	0.00
03/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	2047	2	2	2	0.00
03/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	5014	5	5	5	0.00
03/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	4939	5	5	5	0.00
03/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	4976	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
03/05/2023	2040 On 01-February-24			Bond Future	12.18	77.7171	77.9978	77.7171	11.00
03/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	4637	4	5	4	0.00
03/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	4604	4	5	4	0.00
03/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	4572	4	5	4	0.00
03/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	3701	4	4	4	0.00
03/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	3676	4	4	4	0.00
03/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	3652	4	4	4	0.00
03/05/2023	2040 On 02-May-24			Bond Future	12.28	79.4585	79.7455	79.4585	0.00
03/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2872	3	3	3	0.00
03/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2849	3	3	3	0.00
03/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2826	3	3	3	0.00
03/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	6759	7	7	7	0.00
03/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	6836	7	7	7	0.00
03/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	6797	7	7	7	0.00
03/05/2023	2044 On 04-May-23			Bond Future	11.92	78.0333	78.1478	78.0333	28,762.00
03/05/2023	2044 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2044 On 04-May-23	12.25	Call	Bond Future	1953	2	2	2	0.00
03/05/2023	2044 On 04-May-23	11.75	Call	Bond Future	10	0	0	0	0.00
03/05/2023	2044 On 04-May-23	12.00	Call	Bond Future	550	1	1	1	0.00
03/05/2023	2044 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2044 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
03/05/2023	2044 On 04-May-23	11.42	Put	Bond Future	3150	3	3	3	0.00
03/05/2023	2044 On 04-May-23	11.75	Put	Bond Future	1062	1	1	1	4,423.00
03/05/2023	2044 On 04-May-23	11.41	Put	Bond Future	3215	3	3	3	0.00
03/05/2023	2044 On 04-May-23	12.00	Put	Bond Future	75	0	0	0	4,423.00
03/05/2023	2044 On 04-May-23	12.25	Put	Bond Future	0	0	0	0	1,798.00
03/05/2023	2044 On 04-May-23	11.43	Put	Bond Future	3085	3	3	3	0.00
03/05/2023	2044 On 03-August-23			Bond Future	12.03	75.2864	75.4021	75.2864	85,174.00
03/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	2960	3	3	3	0.00
03/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	1688	2	2	2	0.00
03/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	2402	2	2	2	0.00
03/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	2925	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
03/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	2891	3	3	3	0.00
03/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	2190	2	2	2	0.00
03/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2165	2	2	2	0.00
03/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	2592	3	3	3	4,754.00
03/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	3403	3	3	3	3,076.00
03/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2141	2	2	2	0.00
03/05/2023	2044 On 02-November-23			Bond Future	12.13	76.9070	77.0250	76.9070	0.00
03/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1874	2	2	2	0.00
03/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1851	2	2	2	0.00
03/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1896	2	2	2	0.00
03/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	5325	5	5	5	0.00
03/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	5408	5	5	5	0.00
03/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	5366	5	5	5	0.00
03/05/2023	2044 On 01-February-24			Bond Future	12.23	74.2185	74.3390	74.2185	0.00
03/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	4354	4	4	4	0.00
03/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	4323	4	4	4	0.00
03/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	4386	4	4	4	0.00
03/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4040	4	4	4	0.00
03/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4092	4	4	4	0.00
03/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4066	4	4	4	0.00
03/05/2023	2044 On 02-May-24			Bond Future	12.33	75.8815	76.0047	75.8815	0.00
03/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2928	3	3	3	0.00
03/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2905	3	3	3	0.00
03/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2951	3	3	3	0.00
03/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	6894	7	7	7	0.00
03/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	6973	7	7	7	0.00
03/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	6934	7	7	7	0.00
03/05/2023	2046 On 04-May-23			Bond Future	113.53	113.4784	113.5274	113.4784	10,249.00
03/05/2023	2046 On 03-August-23			Bond Future	115.93	115.8860	115.9342	115.8860	12,946.00
03/05/2023	2046 On 02-November-23			Bond Future	116.34	116.2918	116.3409	116.2918	4,231.00
03/05/2023	2046 On 01-February-24			Bond Future	118.93	118.8781	118.9281	118.8781	0.00
03/05/2023	2046 On 02-May-24			Bond Future	119.44	119.3879	119.4395	119.3879	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
03/05/2023	2050 On 04-May-23			Bond Future	115.98	115.7274	115.9805	115.7274	9,844.00
03/05/2023	2050 On 03-August-23			Bond Future	116.22	115.9683	116.2249	115.9683	10,574.00
03/05/2023	2050 On 02-November-23			Bond Future	118.75	118.4919	118.7538	118.4919	3,146.00
03/05/2023	2050 On 01-February-24			Bond Future	119.12	118.8503	119.1182	118.8503	0.00
03/05/2023	2050 On 02-May-24			Bond Future	121.81	121.5393	121.8132	121.5393	0.00
03/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	AL37 On 04-May-23			Index Future	874.95	872.4500	874.9540	872.4500	0.00
03/05/2023	AL37 On 03-August-23			Index Future	893.29	890.7340	893.2850	890.7340	0.00
03/05/2023	AL37 On 02-November-23			Index Future	912.51	909.9030	912.5090	909.9030	0.00
03/05/2023	AL37 On 01-February-24			Index Future	932.59	929.9300	932.5920	929.9300	0.00
03/05/2023	AL37 On 02-May-24			Index Future	953.49	950.7680	953.4910	950.7680	0.00
03/05/2023	AL7T On 04-May-23			Index Future	1003.81	999.6630	1003.8060	999.6630	0.00
03/05/2023	AL7T On 03-August-23			Index Future	1024.84	1020.6130	1024.8360	1020.6130	0.00
03/05/2023	AL7T On 02-November-23			Index Future	1046.89	1042.5770	1046.8910	1042.5770	0.00
03/05/2023	AL7T On 01-February-24			Index Future	1069.93	1065.5240	1069.9320	1065.5240	0.00
03/05/2023	AL7T On 02-May-24			Index Future	1093.91	1089.4010	1093.9080	1089.4010	0.00
03/05/2023	ALBI On 04-May-23			Index Future	878.98	876.3480	878.9840	876.3480	0.00
03/05/2023	ALBI On 03-August-23			Index Future	897.40	894.7130	897.4000	894.7130	99.00
03/05/2023	ALBI On 02-November-23			Index Future	916.71	913.9680	916.7120	913.9680	0.00
03/05/2023	ALBI On 01-February-24			Index Future	936.89	934.0840	936.8880	934.0840	0.00
03/05/2023	ALBI On 02-May-24			Index Future	957.88	955.0160	957.8820	955.0160	0.00
03/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2023	ES33 On 04-May-23			Bond Future	12.15	73.8990	74.1315	73.8990	0.00
03/05/2023	ES33 On 03-August-23			Bond Future	12.28	75.4669	75.7031	75.4669	350.00
03/05/2023	ES33 On 02-November-23			Bond Future	12.42	73.3116	73.5529	73.3116	0.00
03/05/2023	ES33 On 01-February-24			Bond Future	12.55	74.9420	75.1886	74.9420	0.00
03/05/2023	ES33 On 02-May-24			Bond Future	12.69	72.8380	73.0902	72.8380	0.00
03/05/2023	ES42 On 04-May-23			Bond Future	12.60	70.8174	71.0031	70.8174	0.00
03/05/2023	ES42 On 03-August-23			Bond Future	12.72	72.3200	72.5084	72.3200	4,000.00
03/05/2023	ES42 On 02-November-23			Bond Future	12.85	69.6305	69.8228	69.6305	0.00
03/05/2023	ES42 On 01-February-24			Bond Future	12.98	71.1791	71.3756	71.1791	0.00
03/05/2023	ES42 On 02-May-24			Bond Future	13.10	68.5267	68.7278	68.5267	0.00
03/05/2023	GOVI On 04-May-23			GOVI	866.50	863.8590	866.4950	863.8590	95.00
03/05/2023	GOVI On 04-May-23	852.88	Call	GOVI	136150	11	14	11	0.00
03/05/2023	GOVI On 04-May-23	852.86	Call	GOVI	136350	11	14	11	0.00
03/05/2023	GOVI On 04-May-23	852.87	Call	GOVI	136250	11	14	11	0.00
03/05/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 03-August-23			GOVI	884.65	881.9620	884.6490	881.9620	836.00
03/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	474190	45	47	45	0.00
03/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	474390	45	47	45	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
03/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	474290	45	47	45	0.00
03/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-November-23			GOVI	903.69	900.9430	903.6870	900.9430	0.00
03/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	178870	15	18	15	0.00
03/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	178770	15	18	15	0.00
03/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	178670	15	18	15	0.00
03/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 01-February-24			GOVI	923.58	920.7720	923.5760	920.7720	0.00
03/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	435960	41	44	41	0.00
03/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	435860	41	44	41	0.00
03/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	435760	41	44	41	0.00
03/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-May-24			GOVI	944.27	941.4050	944.2720	941.4050	0.00
03/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	66980	10	7	10	0.00
03/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	67080	10	7	10	0.00
03/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	67180	10	7	10	0.00
03/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2023	IGOV On 04-May-23			Index Future	327.29	327.4380	327.2930	327.4380	275.00
03/05/2023	IGOV On 03-August-23			Index Future	334.23	334.3820	334.2320	334.3820	638.00
03/05/2023	IGOV On 02-November-23			Index Future	341.50	341.6580	341.5040	341.6580	16.00
03/05/2023	IGOV On 01-February-24			Index Future	349.10	349.2550	349.0990	349.2550	0.00
03/05/2023	IGOV On 02-May-24			Index Future	357.00	357.1580	356.9980	357.1580	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
03/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.11	91.9050	91.8950	91.9050	0.00
03/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.35	91.5950	91.6550	91.5950	0.00
03/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.43	91.5150	91.5750	91.5150	0.00
03/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.53	91.4050	91.4700	91.4050	0.00
03/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.53	91.4100	91.4750	91.4100	0.00
03/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.52	91.4000	91.4850	91.4000	0.00
03/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.4400	91.5300	91.4400	0.00
03/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.6100	91.6800	91.6100	0.00
03/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.7750	91.8700	91.7750	0.00
03/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.03	91.8550	91.9700	91.8550	0.00
03/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.93	91.9500	92.0700	91.9500	0.00
03/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.91	91.9800	92.0950	91.9800	0.00
03/05/2023	R035 On 04-May-23			Bond Future	11.36	85.4625	85.7101	85.4625	24,555.00
03/05/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
03/05/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	R035 On 04-May-23	11.87	Call	Bond Future	2819	3	3	3	0.00
03/05/2023	R035 On 04-May-23	11.22	Call	Bond Future	17	0	0	0	0.00
03/05/2023	R035 On 04-May-23	11.80	Call	Bond Future	2440	2	2	2	0.00
03/05/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	770.00
03/05/2023	R035 On 04-May-23	13.18	Call	Bond Future	9484	9	9	9	0.00
03/05/2023	R035 On 04-May-23	12.46	Call	Bond Future	5923	6	6	6	0.00
03/05/2023	R035 On 04-May-23	11.20	Call	Bond Future	11	0	0	0	0.00
03/05/2023	R035 On 04-May-23	11.21	Call	Bond Future	14	0	0	0	0.00
03/05/2023	R035 On 04-May-23	10.60	Call	Bond Future	0	0	0	0	388.00
03/05/2023	R035 On 04-May-23	11.05	Call	Bond Future	0	0	0	0	770.00
03/05/2023	R035 On 04-May-23	11.17	Call	Bond Future	5	0	0	0	0.00
03/05/2023	R035 On 04-May-23	11.05	Put	Bond Future	1793	2	2	2	0.00
03/05/2023	R035 On 04-May-23	10.60	Put	Bond Future	4483	5	4	5	0.00
03/05/2023	R035 On 04-May-23	11.22	Put	Bond Future	824	1	1	1	0.00
03/05/2023	R035 On 04-May-23	12.46	Put	Bond Future	0	0	0	0	388.00
03/05/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
03/05/2023	R035 On 04-May-23	10.55	Put	Bond Future	4789	5	5	5	0.00
03/05/2023	R035 On 04-May-23	11.80	Put	Bond Future	0	0	0	0	1,035.00
03/05/2023	R035 On 04-May-23	11.17	Put	Bond Future	1100	1	1	1	0.00
03/05/2023	R035 On 04-May-23	11.87	Put	Bond Future	0	0	0	0	770.00
03/05/2023	R035 On 04-May-23	11.20	Put	Bond Future	933	1	1	1	0.00
03/05/2023	R035 On 04-May-23	11.21	Put	Bond Future	878	1	1	1	0.00
03/05/2023	R035 On 04-May-23	10.42	Put	Bond Future	5592	6	6	6	0.00
03/05/2023	R035 On 04-May-23	9.85	Put	Bond Future	9234	9	9	9	0.00
03/05/2023	R035 On 03-August-23			Bond Future	11.46	87.2544	87.5058	87.2544	55,503.00
03/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	3994	4	4	4	0.00
03/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	4032	4	4	4	0.00
03/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	4070	4	4	4	0.00
03/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1159	1	1	1	0.00
03/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1174	1	1	1	0.00
03/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1189	1	1	1	0.00
03/05/2023	R035 On 02-November-23			Bond Future	11.57	84.6236	84.8803	84.6236	99,689.00
03/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2729	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
03/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	1015	1	1	1	400.00
03/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	7684	7	8	7	0.00
03/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	2674	3	3	3	0.00
03/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	2701	3	3	3	0.00
03/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1945	2	2	2	400.00
03/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	3518	4	4	4	0.00
03/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	3546	4	4	4	0.00
03/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1066	1	1	1	400.00
03/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	6440	7	6	7	0.00
03/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	4451	5	4	5	0.00
03/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	3490	4	3	4	0.00
03/05/2023	R035 On 01-February-24			Bond Future	11.67	86.4864	86.7486	86.4864	0.00
03/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	9978	10	10	10	0.00
03/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	5309	5	5	5	0.00
03/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	5376	5	5	5	0.00
03/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	2320	2	2	2	400.00
03/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	1406	1	1	1	400.00
03/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	5343	5	5	5	0.00
03/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	2630	3	3	3	0.00
03/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	7343	8	7	8	0.00
03/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	5367	6	5	6	0.00
03/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	2648	3	3	3	0.00
03/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	2612	3	3	3	0.00
03/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1113	1	1	1	400.00
03/05/2023	R035 On 02-May-24			Bond Future	11.77	83.9114	84.1795	83.9114	0.00
03/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2774	3	3	3	0.00
03/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2730	3	3	3	0.00
03/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2752	3	3	3	0.00
03/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	5829	6	6	6	0.00
03/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	5863	6	6	6	0.00
03/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	5795	6	6	6	0.00
03/05/2023	R186 On 04-May-23			Bond Future	8.77	109.0119	109.2535	109.0119	39,040.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	R186 On 04-May-23	8.36	Call	Bond Future	0	0	0	0	200.00
03/05/2023	R186 On 04-May-23	8.82	Call	Bond Future	210	0	0	0	0.00
03/05/2023	R186 On 04-May-23	8.83	Call	Bond Future	233	0	0	0	0.00
03/05/2023	R186 On 04-May-23		Call	Bond Future	9254	9	9	9	0.00
03/05/2023	R186 On 04-May-23	8.84	Call	Bond Future	257	0	0	0	0.00
03/05/2023	R186 On 04-May-23	8.83	Put	Bond Future	46	0	0	0	0.00
03/05/2023	R186 On 04-May-23	8.84	Put	Bond Future	39	0	0	0	0.00
03/05/2023	R186 On 04-May-23	8.82	Put	Bond Future	55	0	0	0	0.00
03/05/2023	R186 On 04-May-23	8.36	Put	Bond Future	1301	2	1	2	200.00
03/05/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
03/05/2023	R186 On 03-August-23			Bond Future	8.80	105.9896	106.2345	105.9896	85,181.00
03/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	2998	3	3	3	0.00
03/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	2948	3	3	3	0.00
03/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	2973	3	3	3	0.00
03/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	230	0	0	0	0.00
03/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	234	0	0	0	0.00
03/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	226	0	0	0	0.00
03/05/2023	R186 On 02-November-23			Bond Future	8.80	108.2709	108.5208	108.2709	16,395.00
03/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4627	4	5	4	0.00
03/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2371	2	2	2	0.00
03/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2391	2	2	2	0.00
03/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2410	2	2	2	0.00
03/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	1943	2	2	2	1,715.00
03/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	771	1	1	1	0.00
03/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	779	1	1	1	0.00
03/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	982	1	1	1	0.00
03/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	786	1	1	1	0.00
03/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	278	0	0	0	1,715.00
03/05/2023	R186 On 01-February-24			Bond Future	8.78	105.3444	105.5998	105.3444	0.00
03/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2776	3	3	3	0.00
03/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2740	3	3	3	0.00
03/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2758	3	3	3	0.00
03/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	915	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
03/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	928	1	1	1	0.00
03/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	921	1	1	1	0.00
03/05/2023	R186 On 02-May-24			Bond Future	8.75	107.7049	107.9660	107.7049	0.00
03/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	719	1	1	1	0.00
03/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	727	1	1	1	0.00
03/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	736	1	1	1	0.00
03/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2497	3	2	3	0.00
03/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2513	3	3	3	0.00
03/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2528	3	3	3	0.00
03/05/2023	R197 On 04-May-23			Bond Future	336.96	336.8811	336.9646	336.8811	309.00
03/05/2023	R197 On 03-August-23			Bond Future	334.99	334.9148	334.9944	334.9148	12.00
03/05/2023	R197 On 02-November-23			Bond Future	342.28	342.2028	342.2836	342.2028	0.00
03/05/2023	R202 On 04-May-23			Bond Future	252.07	252.8235	252.0703	252.8235	4,492.00
03/05/2023	R202 On 03-August-23			Bond Future	252.57	253.3468	252.5733	253.3468	5,420.00
03/05/2023	R202 On 02-November-23			Bond Future	258.07	258.8598	258.0691	258.8598	0.00
03/05/2023	R202 On 01-February-24			Bond Future	258.78	259.5867	258.7786	259.5867	0.00
03/05/2023	R202 On 02-May-24			Bond Future	264.63	265.4598	264.6336	265.4598	0.00
03/05/2023	R209 On 04-May-23			Bond Future	11.40	66.0715	66.3119	66.0715	19,258.00
03/05/2023	R209 On 04-May-23	11.00	Call	Bond Future	0	0	0	0	1,250.00
03/05/2023	R209 On 04-May-23	11.11	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R209 On 04-May-23	11.50	Call	Bond Future	549	0	1	0	2,250.00
03/05/2023	R209 On 04-May-23	12.50	Call	Bond Future	5190	5	5	5	0.00
03/05/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
03/05/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	4,500.00
03/05/2023	R209 On 04-May-23	11.09	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R209 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R209 On 04-May-23	11.10	Put	Bond Future	1498	2	1	2	0.00
03/05/2023	R209 On 04-May-23	11.09	Put	Bond Future	1550	2	2	2	0.00
03/05/2023	R209 On 04-May-23	10.50	Put	Bond Future	4683	5	5	5	0.00
03/05/2023	R209 On 04-May-23	11.50	Put	Bond Future	34	0	0	0	0.00
03/05/2023	R209 On 04-May-23	10.00	Put	Bond Future	7498	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2023	R209 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	9,750.00
03/05/2023	R209 On 04-May-23	11.11	Put	Bond Future	1447	2	1	2	0.00
03/05/2023	R209 On 04-May-23	11.00	Put	Bond Future	2015	2	2	2	8,250.00
03/05/2023	R209 On 03-August-23			Bond Future	11.49	67.4569	67.7012	67.4569	13,018.00
03/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	1387	1	1	1	3,500.00
03/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	3324	3	3	3	0.00
03/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	557	1	1	1	3,500.00
03/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	3259	3	3	3	0.00
03/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	3292	3	3	3	0.00
03/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	90	0	0	0	1,800.00
03/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	500	0	0	0	1,800.00
03/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	2581	3	3	3	0.00
03/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	8011	8	8	8	0.00
03/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1119	1	1	1	0.00
03/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	4335	5	4	5	0.00
03/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	4544	5	5	5	0.00
03/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1147	1	1	1	0.00
03/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1133	1	1	1	0.00
03/05/2023	R209 On 02-November-23			Bond Future	11.58	65.7557	66.0051	65.7557	2.00
03/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	2119	2	2	2	0.00
03/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	2074	2	2	2	0.00
03/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	2096	2	2	2	0.00
03/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	3277	3	3	3	0.00
03/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	3304	3	3	3	0.00
03/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	3250	3	3	3	0.00
03/05/2023	R209 On 01-February-24			Bond Future	11.67	67.2031	67.4580	67.2031	0.00
03/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	4517	4	5	4	0.00
03/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	4546	4	5	4	0.00
03/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	4575	4	5	4	0.00
03/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2375	2	2	2	0.00
03/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2391	2	2	2	0.00
03/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2407	3	2	3	0.00
03/05/2023	R209 On 02-May-24			Bond Future	11.76	65.5555	65.8161	65.5555	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
03/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	2382	2	2	2	0.00
03/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	2343	2	2	2	0.00
03/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	2363	2	2	2	0.00
03/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	5153	5	5	5	0.00
03/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	5184	5	5	5	0.00
03/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	5122	5	5	5	0.00
03/05/2023	R210 On 04-May-23			Bond Future	225.17	225.0937	225.1732	225.0937	72.00
03/05/2023	R210 On 03-August-23			Bond Future	229.95	229.8694	229.9468	229.8694	371.00
03/05/2023	R210 On 02-November-23			Bond Future	231.74	231.6639	231.7427	231.6639	0.00
03/05/2023	R210 On 01-February-24			Bond Future	236.90	236.8156	236.8962	236.8156	0.00
03/05/2023	R210 On 02-May-24			Bond Future	238.95	238.8694	238.9524	238.8694	0.00
03/05/2023	R213 On 04-May-23			Bond Future	10.55	82.3497	82.7314	82.3497	8,503.00
03/05/2023	R213 On 04-May-23	10.73	Call	Bond Future	821	1	1	1	0.00
03/05/2023	R213 On 04-May-23	10.74	Call	Bond Future	865	1	1	1	0.00
03/05/2023	R213 On 04-May-23	10.75	Call	Bond Future	909	1	1	1	0.00
03/05/2023	R213 On 04-May-23	10.75	Put	Bond Future	2	0	0	0	0.00
03/05/2023	R213 On 04-May-23	10.74	Put	Bond Future	3	0	0	0	0.00
03/05/2023	R213 On 04-May-23	10.73	Put	Bond Future	4	0	0	0	0.00
03/05/2023	R213 On 03-August-23			Bond Future	10.64	84.0764	84.4647	84.0764	23,943.00
03/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	4626	4	5	4	0.00
03/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	4662	4	5	4	0.00
03/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	4697	4	5	4	0.00
03/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	412	0	0	0	0.00
03/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	406	0	0	0	0.00
03/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	419	0	0	0	0.00
03/05/2023	R213 On 02-November-23			Bond Future	10.73	82.3298	82.7263	82.3298	187.00
03/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	3384	3	3	3	0.00
03/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	3411	3	3	3	0.00
03/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	3439	3	3	3	0.00
03/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	1705	2	2	2	0.00
03/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	1720	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
03/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	1735	2	2	2	0.00
03/05/2023	R213 On 01-February-24			Bond Future	10.82	84.1420	84.5471	84.1420	0.00
03/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	5177	5	5	5	0.00
03/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	5118	5	5	5	0.00
03/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	5148	5	5	5	0.00
03/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1452	2	1	2	0.00
03/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1463	2	1	2	0.00
03/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1441	2	1	2	0.00
03/05/2023	R213 On 02-May-24			Bond Future	10.90	82.4679	82.8821	82.4679	0.00
03/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1802	2	2	2	0.00
03/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1818	2	2	2	0.00
03/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1834	2	2	2	0.00
03/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	4360	5	4	5	0.00
03/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	4387	5	4	5	0.00
03/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	4414	5	4	5	0.00
03/05/2023	R214 On 04-May-23			Bond Future	11.75	62.2321	62.4013	62.2321	11,585.00
03/05/2023	R214 On 04-May-23	11.38	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R214 On 04-May-23	11.37	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R214 On 04-May-23	11.36	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R214 On 04-May-23	11.36	Put	Bond Future	2012	2	2	2	0.00
03/05/2023	R214 On 04-May-23	11.37	Put	Bond Future	1958	2	2	2	0.00
03/05/2023	R214 On 04-May-23	11.38	Put	Bond Future	1905	2	2	2	0.00
03/05/2023	R214 On 03-August-23			Bond Future	11.84	63.5370	63.7086	63.5370	18,592.00
03/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	2998	3	3	3	0.00
03/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	2936	3	3	3	0.00
03/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	2967	3	3	3	0.00
03/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1448	2	1	2	0.00
03/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1465	2	1	2	0.00
03/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1431	2	1	2	0.00
03/05/2023	R214 On 02-November-23			Bond Future	11.94	61.6023	61.7776	61.6023	0.00
03/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1699	2	2	2	0.00
03/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1738	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
03/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1719	2	2	2	0.00
03/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	4147	4	4	4	0.00
03/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	4180	4	4	4	0.00
03/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	4114	4	4	4	0.00
03/05/2023	R214 On 01-February-24			Bond Future	12.03	62.9583	63.1373	62.9583	0.00
03/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	3765	4	4	4	0.00
03/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	3792	4	4	4	0.00
03/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	3819	4	4	4	0.00
03/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3192	3	3	3	0.00
03/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3213	3	3	3	0.00
03/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3234	3	3	3	0.00
03/05/2023	R214 On 02-May-24			Bond Future	12.12	61.0638	61.2468	61.0638	0.00
03/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	2431	2	2	2	0.00
03/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	2393	2	2	2	0.00
03/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	2412	2	2	2	0.00
03/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	5669	6	6	6	0.00
03/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	5702	6	6	6	0.00
03/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	5636	6	6	6	0.00
03/05/2023	R248 On 04-May-23			Bond Future	11.86	76.7631	76.9401	76.7631	24,817.00
03/05/2023	R248 On 04-May-23	11.34	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R248 On 04-May-23	11.33	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
03/05/2023	R248 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	1,500.00
03/05/2023	R248 On 04-May-23	11.35	Call	Bond Future	0	0	0	0	0.00
03/05/2023	R248 On 04-May-23	11.35	Put	Bond Future	3269	3	3	3	0.00
03/05/2023	R248 On 04-May-23	10.40	Put	Bond Future	10115	10	10	10	0.00
03/05/2023	R248 On 04-May-23	11.33	Put	Bond Future	3403	4	3	4	0.00
03/05/2023	R248 On 04-May-23	11.34	Put	Bond Future	3336	4	3	4	0.00
03/05/2023	R248 On 04-May-23	11.10	Put	Bond Future	4977	5	5	5	0.00
03/05/2023	R248 On 03-August-23			Bond Future	11.96	78.3727	78.5521	78.3727	240,112.00
03/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	3047	3	3	3	0.00
03/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	3012	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
03/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	3083	3	3	3	0.00
03/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2144	2	2	2	0.00
03/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	2193	2	2	2	0.00
03/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2169	2	2	2	0.00
03/05/2023	R248 On 02-November-23			Bond Future	12.05	75.6143	75.7974	75.6143	11,069.00
03/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1989	2	2	2	0.00
03/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1966	2	2	2	0.00
03/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1943	2	2	2	0.00
03/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	5537	6	6	6	0.00
03/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	5622	6	6	6	0.00
03/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	5579	6	6	6	0.00
03/05/2023	R248 On 01-February-24			Bond Future	12.15	77.2787	77.4657	77.2787	0.00
03/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	4317	4	4	4	0.00
03/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	4253	4	4	4	0.00
03/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	4285	4	4	4	0.00
03/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	4303	4	4	4	0.00
03/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	4331	4	4	4	0.00
03/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	4275	4	4	4	0.00
03/05/2023	R248 On 02-May-24			Bond Future	12.24	74.5609	74.7522	74.5609	13,000.00
03/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2783	3	3	3	0.00
03/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	2760	3	3	3	0.00
03/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	2737	3	3	3	0.00
03/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	7520	8	8	8	0.00
03/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	7605	8	8	8	0.00
03/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	7562	8	8	8	0.00