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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	2025 On 04-May-23			Bond Future	169.24	169.2961	169.2394	169.2961	5,381.00
03/04/2023	2025 On 03-August-23			Bond Future	171.01	171.0731	171.0148	171.0731	214.00
03/04/2023	2025 On 02-November-23			Bond Future	174.64	174.6956	174.6360	174.6956	0.00
03/04/2023	2025 On 01-February-24			Bond Future	176.48	176.5434	176.4831	176.5434	0.00
03/04/2023	2025 On 02-May-24			Bond Future	180.06	180.1193	180.0584	180.1193	0.00
03/04/2023	2029 On 04-May-23			Bond Future	122.50	122.3828	122.5015	122.3828	2,115.00
03/04/2023	2029 On 03-August-23			Bond Future	125.05	124.9259	125.0468	124.9259	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	2029 On 02-November-23			Bond Future	126.37	126.2457	126.3691	126.2457	0.00
03/04/2023	2029 On 01-February-24			Bond Future	129.00	128.8725	128.9988	128.8725	0.00
03/04/2023	2029 On 02-May-24			Bond Future	130.25	130.1226	130.2520	130.1226	0.00
03/04/2023	2030 On 04-May-23			Bond Future	9.88	93.2044	9.8824	93.2044	71,842.00
03/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	311	0	311	0	150.00
03/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	9189	9	9189	9	0.00
03/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10991	11	10991	11	0.00
03/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11261	11	11261	11	0.00
03/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3556	4	3556	4	350.00
03/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7504	8	7504	8	0.00
03/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	3125	3	3125	3	0.00
03/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	2	0	2	0	388.00
03/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	456	1	456	1	479.00
03/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6363	7	6363	7	0.00
03/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	3048	3	3048	3	0.00
03/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	3086	3	3086	3	0.00
03/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	675	1	675	1	388.00
03/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2667	3	2667	3	479.00
03/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1242	1	1242	1	1,080.00
03/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	708	1	708	1	0.00
03/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	261	0	261	0	0.00
03/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1143	1	1143	1	0.00
03/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	198	0	198	0	0.00
03/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	203	0	203	0	0.00
03/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	22	0	22	0	150.00
03/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1429	1	1429	1	0.00
03/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	3989	4	3989	4	0.00
03/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1701	2	1701	2	0.00
03/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	193	0	193	0	0.00
03/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	10	0	10	0	388.00
03/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	145	0	145	0	0.00
03/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
03/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

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03/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	3	0	3	0	1,080.00
03/04/2023	2030 On 03-August-23			Bond Future	9.97	91.1110	9.9658	91.1110	39,779.00
03/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6240	6	6240	6	0.00
03/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10757	11	10757	11	0.00
03/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11854	12	11854	12	0.00
03/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	6204	6	6204	6	0.00
03/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	3035	3	3035	3	1,012.00
03/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3801	4	3801	4	350.00
03/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	6168	6	6168	6	0.00
03/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	349	0	349	0	0.00
03/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	843	1	843	1	0.00
03/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	340	0	340	0	0.00
03/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	26	0	26	0	350.00
03/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	48	0	48	0	1,012.00
03/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1144	1	1144	1	0.00
03/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	345	0	345	0	0.00
03/04/2023	2030 On 02-November-23			Bond Future	10.04	93.0189	10.0378	93.0189	0.00
03/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6938	7	6938	7	0.00
03/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4544	5	4544	5	0.00
03/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4484	5	4484	5	0.00
03/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4514	5	4514	5	0.00
03/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2526	3	2526	3	800.00
03/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1523	2	1523	2	800.00
03/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3555	3	3555	3	0.00
03/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2389	2	2389	2	0.00
03/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1280	1	1280	1	0.00
03/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1291	1	1291	1	0.00
03/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1269	1	1269	1	0.00
03/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	662	1	662	1	800.00
03/04/2023	2030 On 01-February-24			Bond Future	10.13	90.9272	10.1260	90.9272	0.00
03/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	6092	6	6092	6	0.00
03/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8418	9	8418	9	0.00
03/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2642	3	2642	3	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5940	6	5940	6	0.00
03/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	6062	6	6062	6	0.00
03/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1699	2	1699	2	400.00
03/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6122	6	6122	6	0.00
03/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2350	2	2350	2	1,360.00
03/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3167	3	3167	3	0.00
03/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1145	1	1145	1	0.00
03/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	679	1	679	1	400.00
03/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4040	4	4040	4	0.00
03/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1162	1	1162	1	0.00
03/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1196	1	1196	1	1,360.00
03/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2875	3	2875	3	0.00
03/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1154	1	1154	1	0.00
03/04/2023	2030 On 02-May-24			Bond Future	10.24	92.7444	10.2394	92.7444	0.00
03/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2227	2	2227	2	0.00
03/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2190	2	2190	2	0.00
03/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2208	2	2208	2	0.00
03/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3906	4	3906	4	0.00
03/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3929	4	3929	4	0.00
03/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3883	4	3883	4	0.00
03/04/2023	2032 On 04-May-23			Bond Future	10.52	88.0826	10.5245	88.0826	165,615.00
03/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	14	0	14	0	6,500.00
03/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	86	0	86	0	730.00
03/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2740	3	2740	3	0.00
03/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	2207	2	2207	2	0.00
03/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	2247	2	2247	2	0.00
03/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	443	1	443	1	500.00
03/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	1293	1	1293	1	400.00
03/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	1012	1	1012	1	730.00
03/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	2287	2	2287	2	0.00
03/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2994	3	2994	3	0.00
03/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1531	2	1531	2	0.00
03/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	7	0	7	0	500.00

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03/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	4369	5	4369	5	400.00
03/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	13504	14	13504	14	0.00
03/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
03/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	3610	3	3610	3	0.00
03/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	272	0	272	0	730.00
03/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	417	0	417	0	0.00
03/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	983	1	983	1	0.00
03/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	799	1	799	1	0.00
03/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	1619	2	1619	2	0.00
03/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	427	0	427	0	0.00
03/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	438	0	438	0	0.00
03/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	317	0	317	0	13,000.00
03/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	678	1	678	1	500.00
03/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	2704	3	2704	3	0.00
03/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	121	0	121	0	0.00
03/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	3878	4	3878	4	0.00
03/04/2023	2032 On 03-August-23			Bond Future	10.62	89.8914	10.6160	89.8914	10,140.00
03/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	6134	6	6134	6	0.00
03/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	6174	6	6174	6	0.00
03/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	6213	6	6213	6	0.00
03/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6726	7	6726	7	5,000.00
03/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1502	2	1502	2	1,500.00
03/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	490	1	490	1	1,500.00
03/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	5855	6	5855	6	0.00
03/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3126	3	3126	3	0.00
03/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	516	1	516	1	0.00
03/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	604	1	604	1	0.00
03/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	612	1	612	1	0.00
03/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	619	1	619	1	0.00
03/04/2023	2032 On 02-November-23			Bond Future	10.71	87.6126	10.7064	87.6126	0.00
03/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4522	5	4522	5	0.00
03/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4490	5	4490	5	0.00
03/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4554	5	4554	5	0.00

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03/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	1958	2	1958	2	0.00
03/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	1990	2	1990	2	0.00
03/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	1974	2	1974	2	0.00
03/04/2023	2032 On 01-February-24			Bond Future	10.81	89.4144	10.8090	89.4144	0.00
03/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6511	7	6511	7	0.00
03/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	9197	9	9197	9	0.00
03/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	3239	3	3239	3	1,200.00
03/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6444	7	6444	7	0.00
03/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6477	7	6477	7	0.00
03/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1673	2	1673	2	1,200.00
03/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5659	6	5659	6	0.00
03/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1665	2	1665	2	0.00
03/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1676	2	1676	2	0.00
03/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3476	3	3476	3	0.00
03/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	975	1	975	1	1,200.00
03/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1653	2	1653	2	0.00
03/04/2023	2032 On 02-May-24			Bond Future	10.93	87.0443	10.9294	87.0443	0.00
03/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2789	3	2789	3	0.00
03/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2767	3	2767	3	0.00
03/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2811	3	2811	3	0.00
03/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4578	4	4578	4	0.00
03/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4631	5	4631	5	0.00
03/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4604	5	4604	5	0.00
03/04/2023	2033 On 04-May-23			Bond Future	116.62	116.4314	116.6199	116.4314	1,540.00
03/04/2023	2033 On 03-August-23			Bond Future	119.04	118.8508	119.0431	118.8508	6,141.00
03/04/2023	2033 On 02-November-23			Bond Future	120.15	119.9512	120.1475	119.9512	0.00
03/04/2023	2033 On 01-February-24			Bond Future	122.65	122.4471	122.6478	122.4471	0.00
03/04/2023	2033 On 02-May-24			Bond Future	123.68	123.4729	123.6782	123.4729	0.00
03/04/2023	2037 On 04-May-23			Bond Future	11.39	82.6398	11.3856	82.6398	59,603.00
03/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	518	1	518	1	400.00
03/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	12143	12	12143	12	0.00
03/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	1161	1	1161	1	0.00
03/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	2807	3	2807	3	400.00

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03/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	397	0	397	0	703.00
03/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	1106	1	1106	1	0.00
03/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	3513	4	3513	4	0.00
03/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	1134	1	1134	1	0.00
03/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1578	2	1578	2	0.00
03/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	1	0	1	0	400.00
03/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1609	2	1609	2	0.00
03/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3004	3	3004	3	0.00
03/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	2637	3	2637	3	0.00
03/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	550	1	550	1	0.00
03/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1546	2	1546	2	0.00
03/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	366	0	366	0	703.00
03/04/2023	2037 On 03-August-23			Bond Future	11.49	80.0791	11.4944	80.0791	74,633.00
03/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	5185	5	5185	5	0.00
03/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	557	1	557	1	1,800.00
03/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1638	2	1638	2	1,800.00
03/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	5147	5	5147	5	0.00
03/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	5109	5	5109	5	0.00
03/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1631	2	1631	2	0.00
03/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1615	2	1615	2	0.00
03/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4553	4	4553	4	0.00
03/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	7871	8	7871	8	0.00
03/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1600	2	1600	2	0.00
03/04/2023	2037 On 02-November-23			Bond Future	11.59	81.7560	11.5940	81.7560	0.00
03/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	3685	4	3685	4	0.00
03/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3714	4	3714	4	0.00
03/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3744	4	3744	4	0.00
03/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	3934	4	3934	4	0.00
03/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	3907	4	3907	4	0.00
03/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3880	4	3880	4	0.00
03/04/2023	2037 On 01-February-24			Bond Future	11.71	79.1819	11.7062	79.1819	0.00
03/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	6243	6	6243	6	0.00
03/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	6277	6	6277	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	6312	6	6312	6	0.00
03/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	2955	3	2955	3	0.00
03/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	2973	3	2973	3	0.00
03/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	2991	3	2991	3	0.00
03/04/2023	2037 On 02-May-24			Bond Future	11.83	80.7632	11.8340	80.7632	0.00
03/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3477	4	3477	4	0.00
03/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3526	4	3526	4	0.00
03/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3501	4	3501	4	0.00
03/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	5692	6	5692	6	0.00
03/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	5725	6	5725	6	0.00
03/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	5660	6	5660	6	0.00
03/04/2023	2038 On 04-May-23			Bond Future	129.93	129.7107	129.9265	129.7107	4,625.00
03/04/2023	2038 On 03-August-23			Bond Future	130.67	130.4474	130.6676	130.4474	0.00
03/04/2023	2038 On 02-November-23			Bond Future	133.43	133.2096	133.4343	133.2096	0.00
03/04/2023	2038 On 01-February-24			Bond Future	134.20	133.9706	134.2003	133.9706	0.00
03/04/2023	2038 On 02-May-24			Bond Future	136.92	136.6831	136.9181	136.6831	0.00
03/04/2023	2040 On 04-May-23			Bond Future	11.60	83.5640	11.6011	83.5640	44,241.00
03/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	3	0	3	0	388.00
03/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	70	0	70	0	486.00
03/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	170	0	170	0	388.00
03/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	10328	11	10328	11	0.00
03/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	1090	1	1090	1	486.00
03/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	3238	3	3238	3	0.00
03/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	265	0	265	0	684.00
03/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	909	1	909	1	0.00
03/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	933	1	933	1	0.00
03/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	6907	7	6907	7	0.00
03/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	958	1	958	1	0.00
03/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2033	2	2033	2	0.00
03/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	522	1	522	1	684.00
03/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	72	0	72	0	388.00
03/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	9	0	9	0	486.00
03/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	5778	6	5778	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2071	2	2071	2	0.00
03/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2110	2	2110	2	0.00
03/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	3939	4	3939	4	0.00
03/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	1848	2	1848	2	0.00
03/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	4580	4	4580	4	0.00
03/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	9714	10	9714	10	0.00
03/04/2023	2040 On 03-August-23			Bond Future	11.71	80.7718	11.7116	80.7718	106,075.00
03/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	4989	5	4989	5	0.00
03/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	4950	5	4950	5	0.00
03/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	5028	5	5028	5	0.00
03/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1956	2	1956	2	0.00
03/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	1993	2	1993	2	0.00
03/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	1975	2	1975	2	0.00
03/04/2023	2040 On 02-November-23			Bond Future	11.81	82.4633	11.8128	82.4633	18.00
03/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	3456	4	3456	4	0.00
03/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	3426	4	3426	4	0.00
03/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	3397	4	3397	4	0.00
03/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	4817	5	4817	5	0.00
03/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4752	5	4752	5	0.00
03/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	4785	5	4785	5	0.00
03/04/2023	2040 On 01-February-24			Bond Future	11.93	79.6533	11.9262	79.6533	11.00
03/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	6054	6	6054	6	0.00
03/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	6019	6	6019	6	0.00
03/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5984	6	5984	6	0.00
03/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3650	4	3650	4	0.00
03/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3629	4	3629	4	0.00
03/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3607	4	3607	4	0.00
03/04/2023	2040 On 02-May-24			Bond Future	12.05	81.2437	12.0540	81.2437	0.00
03/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3686	4	3686	4	0.00
03/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3635	4	3635	4	0.00
03/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3661	4	3661	4	0.00
03/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6272	6	6272	6	0.00
03/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6343	6	6343	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6307	6	6307	6	0.00
03/04/2023	2044 On 04-May-23			Bond Future	11.71	79.6312	11.7102	79.6312	62,104.00
03/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	744	1	744	1	0.00
03/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	1631	2	1631	2	0.00
03/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	2583	3	2583	3	0.00
03/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	3702	4	3702	4	0.00
03/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	702	1	702	1	0.00
03/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	723	1	723	1	0.00
03/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	2572	3	2572	3	0.00
03/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1383	1	1383	1	4,423.00
03/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	2617	3	2617	3	0.00
03/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	448	0	448	0	1,798.00
03/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	807	1	807	1	4,423.00
03/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	2528	2	2528	2	0.00
03/04/2023	2044 On 03-August-23			Bond Future	11.82	76.8835	11.8181	76.8835	24,373.00
03/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	4416	5	4416	5	0.00
03/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	2968	3	2968	3	0.00
03/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	3800	4	3800	4	0.00
03/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	4379	5	4379	5	0.00
03/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	4342	4	4342	4	0.00
03/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2346	2	2346	2	0.00
03/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2324	2	2324	2	0.00
03/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2695	3	2695	3	4,754.00
03/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3388	3	3388	3	3,076.00
03/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2303	2	2303	2	0.00
03/04/2023	2044 On 02-November-23			Bond Future	11.92	78.4935	11.9169	78.4935	0.00
03/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	3159	3	3159	3	0.00
03/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	3131	3	3131	3	0.00
03/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	3188	3	3188	3	0.00
03/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5339	5	5339	5	0.00
03/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5410	5	5410	5	0.00
03/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5374	5	5374	5	0.00
03/04/2023	2044 On 01-February-24			Bond Future	12.03	75.7270	12.0272	75.7270	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
03/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	5525	6	5525	6	0.00
03/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	5491	6	5491	6	0.00
03/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	5558	6	5558	6	0.00
03/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4018	4	4018	4	0.00
03/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4067	4	4067	4	0.00
03/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4042	4	4042	4	0.00
03/04/2023	2044 On 02-May-24			Bond Future	12.15	77.2388	12.1507	77.2388	0.00
03/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3673	4	3673	4	0.00
03/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3648	4	3648	4	0.00
03/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3699	4	3699	4	0.00
03/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6606	7	6606	7	0.00
03/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	6680	7	6680	7	0.00
03/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6643	7	6643	7	0.00
03/04/2023	2046 On 04-May-23			Bond Future	114.50	113.7824	114.4974	113.7824	17,308.00
03/04/2023	2046 On 03-August-23			Bond Future	116.88	116.1468	116.8765	116.1468	0.00
03/04/2023	2046 On 02-November-23			Bond Future	117.27	116.5232	117.2684	116.5232	0.00
03/04/2023	2046 On 01-February-24			Bond Future	119.71	118.9474	119.7083	118.9474	0.00
03/04/2023	2046 On 02-May-24			Bond Future	119.99	119.2178	119.9948	119.2178	0.00
03/04/2023	2050 On 04-May-23			Bond Future	117.15	116.4401	117.1452	116.4401	13,796.00
03/04/2023	2050 On 03-August-23			Bond Future	117.40	116.6778	117.3970	116.6778	0.00
03/04/2023	2050 On 02-November-23			Bond Future	119.88	119.1486	119.8827	119.1486	0.00
03/04/2023	2050 On 01-February-24			Bond Future	120.14	119.3885	120.1384	119.3885	0.00
03/04/2023	2050 On 02-May-24			Bond Future	122.57	121.8057	122.5713	121.8057	0.00
03/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	AL37 On 04-May-23			Index Future	883.63	884.8300	883.6330	884.8300	0.00
03/04/2023	AL37 On 03-August-23			Index Future	901.77	902.9990	901.7720	902.9990	0.00
03/04/2023	AL37 On 02-November-23			Index Future	920.65	921.9080	920.6540	921.9080	0.00
03/04/2023	AL37 On 01-February-24			Index Future	939.61	940.8860	939.6130	940.8860	0.00
03/04/2023	AL37 On 02-May-24			Index Future	958.47	959.7560	958.4670	959.7560	0.00
03/04/2023	AL7T On 04-May-23			Index Future	1020.10	1021.8490	1020.0960	1021.8490	0.00
03/04/2023	AL7T On 03-August-23			Index Future	1041.04	1042.8310	1041.0360	1042.8310	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
03/04/2023	AL7T On 02-November-23			Index Future	1062.83	1064.6680	1062.8340	1064.6680	0.00
03/04/2023	AL7T On 01-February-24			Index Future	1084.72	1086.5850	1084.7220	1086.5850	0.00
03/04/2023	AL7T On 02-May-24			Index Future	1106.49	1108.3760	1106.4870	1108.3760	0.00
03/04/2023	ALBI On 04-May-23			Index Future	891.93	893.4560	891.9290	893.4560	99.00
03/04/2023	ALBI On 03-August-23			Index Future	910.24	911.8020	910.2390	911.8020	0.00
03/04/2023	ALBI On 02-November-23			Index Future	929.30	930.8950	929.2980	930.8950	0.00
03/04/2023	ALBI On 01-February-24			Index Future	948.44	950.0580	948.4360	950.0580	0.00
03/04/2023	ALBI On 02-May-24			Index Future	967.47	969.1110	967.4660	969.1110	0.00
03/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2023	CS33 On 15-September-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
03/04/2023	ES33 On 04-May-23			Bond Future	11.90	75.4480	11.9031	75.4480	0.00
03/04/2023	ES33 On 03-August-23			Bond Future	12.03	77.0159	12.0343	77.0159	350.00
03/04/2023	ES33 On 02-November-23			Bond Future	12.17	74.8504	12.1689	74.8504	0.00
03/04/2023	ES33 On 01-February-24			Bond Future	12.32	76.4067	12.3204	76.4067	0.00
03/04/2023	ES33 On 02-May-24			Bond Future	12.49	74.1563	12.4868	74.1563	0.00
03/04/2023	ES42 On 04-May-23			Bond Future	12.33	72.6740	12.3270	72.6740	0.00
03/04/2023	ES42 On 03-August-23			Bond Future	12.45	74.1844	12.4501	74.1844	4,000.00
03/04/2023	ES42 On 02-November-23			Bond Future	12.58	71.4923	12.5757	71.4923	0.00
03/04/2023	ES42 On 01-February-24			Bond Future	12.71	72.9778	12.7090	72.9778	0.00
03/04/2023	ES42 On 02-May-24			Bond Future	12.86	70.1915	12.8588	70.1915	0.00
03/04/2023	GOVI On 04-May-23			GOVI	879.18	880.6770	879.1790	880.6770	840.00
03/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	262990	28	262990	28	0.00
03/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	263090	28	263090	28	0.00
03/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	263190	28	263190	28	0.00
03/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 03-August-23			GOVI	897.23	898.7610	897.2270	898.7610	0.00
03/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	599970	62	599970	62	0.00
03/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	600170	62	600170	62	0.00
03/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	600070	62	600070	62	0.00
03/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 02-November-23			GOVI	916.01	917.5810	916.0130	917.5810	0.00
03/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	302130	32	302130	32	0.00
03/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	302030	32	302030	32	0.00
03/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	301930	32	301930	32	0.00
03/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 01-February-24			GOVI	934.88	936.4710	934.8770	936.4710	0.00
03/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	548970	56	548970	56	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
03/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	548870	56	548870	56	0.00
03/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	548770	56	548770	56	0.00
03/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 02-May-24			GOVI	953.64	955.2510	953.6360	955.2510	0.00
03/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	26660	4	26660	4	0.00
03/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	26560	4	26560	4	0.00
03/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	26460	4	26460	4	0.00
03/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
03/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
03/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2023	IGOV On 04-May-23			Index Future	329.14	328.4550	329.1360	328.4550	654.00
03/04/2023	IGOV On 03-August-23			Index Future	335.97	335.2800	335.9740	335.2800	0.00
03/04/2023	IGOV On 02-November-23			Index Future	343.09	342.3800	343.0880	342.3800	0.00
03/04/2023	IGOV On 01-February-24			Index Future	350.23	349.5050	350.2310	349.5050	0.00
03/04/2023	IGOV On 02-May-24			Index Future	357.33	356.5900	357.3340	356.5900	0.00
03/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
03/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.98	92.0100	7.9750	92.0100	0.00
03/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.00	91.9600	8.0000	91.9600	0.00
03/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.8100	8.2350	91.8100	0.00
03/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.25	91.8150	8.2500	91.8150	0.00
03/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.31	91.7650	8.3100	91.7650	0.00
03/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.7250	8.3450	91.7250	75.00
03/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.20	91.8550	8.2000	91.8550	272.00
03/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.01	92.0650	8.0050	92.0650	0.00
03/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.80	92.2350	7.7950	92.2350	0.00
03/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.71	92.3600	7.7100	92.3600	68.00
03/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.66	92.3750	7.6600	92.3750	0.00
03/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.69	92.4800	7.6850	92.4800	0.00
03/04/2023	R035 On 04-May-23			Bond Future	11.11	87.3403	11.1123	87.3403	152,996.00
03/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	7	0	7	0	388.00
03/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	139	0	139	0	491.00
03/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	4111	4	4111	4	0.00
03/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	4447	5	4447	5	0.00
03/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	1669	2	1669	2	0.00
03/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	10917	11	10917	11	0.00
03/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	7385	8	7385	8	0.00
03/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	1602	2	1602	2	0.00
03/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	1636	2	1636	2	0.00
03/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	289	0	289	0	388.00
03/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	1142	1	1142	1	770.00
03/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	1503	2	1503	2	491.00
03/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	239	0	239	0	770.00
03/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	3598	3	3598	3	0.00
03/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1505	1	1505	1	0.00
03/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	3342	3	3342	3	0.00
03/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1046	1	1046	1	0.00
03/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	32	0	32	0	388.00
03/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	3	0	3	0	491.00
03/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1168	1	1168	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
03/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	198	0	198	0	770.00
03/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1094	1	1094	1	0.00
03/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1070	1	1070	1	0.00
03/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	241	0	241	0	1,035.00
03/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	4301	4	4301	4	0.00
03/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	7812	8	7812	8	0.00
03/04/2023	R035 On 03-August-23			Bond Future	11.21	89.1338	11.2121	89.1338	14,488.00
03/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	5595	6	5595	6	0.00
03/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	5635	6	5635	6	0.00
03/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	5674	6	5674	6	0.00
03/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1340	1	1340	1	0.00
03/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1353	1	1353	1	0.00
03/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1367	1	1367	1	0.00
03/04/2023	R035 On 02-November-23			Bond Future	11.31	86.4934	11.3147	86.4934	0.00
03/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	4075	4	4075	4	0.00
03/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1977	2	1977	2	400.00
03/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	9246	9	9246	9	0.00
03/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	4013	4	4013	4	0.00
03/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	4044	4	4044	4	0.00
03/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	3169	3	3169	3	400.00
03/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3457	3	3457	3	0.00
03/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3482	3	3482	3	0.00
03/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1223	1	1223	1	400.00
03/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	5999	6	5999	6	0.00
03/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4270	4	4270	4	0.00
03/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3432	3	3432	3	0.00
03/04/2023	R035 On 01-February-24			Bond Future	11.43	88.2724	11.4317	88.2724	0.00
03/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	11386	12	11386	12	0.00
03/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	3348	3	3348	3	400.00
03/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	6629	7	6629	7	0.00
03/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	6699	7	6699	7	0.00
03/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	6664	7	6664	7	0.00
03/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	2209	2	2209	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	6835	7	6835	7	0.00
03/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5084	5	5084	5	0.00
03/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2640	3	2640	3	0.00
03/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2657	3	2657	3	0.00
03/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2624	3	2624	3	0.00
03/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1209	1	1209	1	400.00
03/04/2023	R035 On 02-May-24			Bond Future	11.56	85.5313	11.5553	85.5313	0.00
03/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3517	4	3517	4	0.00
03/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3468	4	3468	4	0.00
03/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3492	4	3492	4	0.00
03/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5435	5	5435	5	0.00
03/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5466	5	5466	5	0.00
03/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5404	5	5404	5	0.00
03/04/2023	R186 On 04-May-23			Bond Future	8.47	110.3294	8.4716	110.3294	87,312.00
03/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	503	1	503	1	200.00
03/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1421	2	1421	2	0.00
03/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1445	2	1445	2	0.00
03/04/2023	R186 On 04-May-23		Call	Bond Future	10199	10	10199	10	0.00
03/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1469	2	1469	2	0.00
03/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	313	0	313	0	0.00
03/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	305	0	305	0	0.00
03/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	320	0	320	0	0.00
03/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	859	1	859	1	200.00
03/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
03/04/2023	R186 On 03-August-23			Bond Future	8.48	107.2882	8.4848	107.2882	21,350.00
03/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3952	4	3952	4	0.00
03/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3902	4	3902	4	0.00
03/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3927	4	3927	4	0.00
03/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	264	0	264	0	0.00
03/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	267	0	267	0	0.00
03/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	260	0	260	0	0.00
03/04/2023	R186 On 02-November-23			Bond Future	8.48	109.5349	8.4824	109.5349	1,109.00
03/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5522	6	5522	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3215	3	3215	3	0.00
03/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3195	3	3195	3	0.00
03/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3236	3	3236	3	0.00
03/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2731	3	2731	3	1,715.00
03/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	719	1	719	1	0.00
03/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	732	1	732	1	0.00
03/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	725	1	725	1	0.00
03/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	892	1	892	1	0.00
03/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	295	0	295	0	1,715.00
03/04/2023	R186 On 01-February-24			Bond Future	8.50	106.4815	8.4950	106.4815	0.00
03/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3438	4	3438	4	0.00
03/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3399	4	3399	4	0.00
03/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3419	4	3419	4	0.00
03/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	833	1	833	1	0.00
03/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	844	1	844	1	0.00
03/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	838	1	838	1	0.00
03/04/2023	R186 On 02-May-24			Bond Future	8.54	108.6104	8.5355	108.6104	0.00
03/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1059	1	1059	1	0.00
03/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1069	1	1069	1	0.00
03/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1079	1	1079	1	0.00
03/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2337	2	2337	2	0.00
03/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2350	2	2350	2	0.00
03/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2364	2	2364	2	0.00
03/04/2023	R197 On 04-May-23			Bond Future	336.83	336.8867	336.8304	336.8867	309.00
03/04/2023	R197 On 03-August-23			Bond Future	334.75	334.8040	334.7455	334.8040	0.00
03/04/2023	R197 On 02-November-23			Bond Future	341.83	341.8935	341.8337	341.8935	0.00
03/04/2023	R202 On 04-May-23			Bond Future	253.92	253.9531	253.9208	253.9531	4,960.00
03/04/2023	R202 On 03-August-23			Bond Future	254.37	254.4055	254.3719	254.4055	460.00
03/04/2023	R202 On 02-November-23			Bond Future	259.76	259.7925	259.7581	259.7925	0.00
03/04/2023	R202 On 01-February-24			Bond Future	260.22	260.2496	260.2155	260.2496	0.00
03/04/2023	R202 On 02-May-24			Bond Future	265.49	265.5195	265.4856	265.5195	0.00
03/04/2023	R209 On 04-May-23			Bond Future	11.14	67.7870	11.1389	67.7870	20,787.00
03/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	828	1	828	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	2317	2	2317	2	2,250.00
03/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	6516	7	6516	7	0.00
03/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	1089	1	1089	1	0.00
03/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	13	0	13	0	500.00
03/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	153	0	153	0	4,500.00
03/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	1039	1	1039	1	0.00
03/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	1064	1	1064	1	0.00
03/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1263	1	1263	1	0.00
03/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1290	1	1290	1	0.00
03/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	3538	3	3538	3	0.00
03/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	504	1	504	1	0.00
03/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	6212	6	6212	6	0.00
03/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1237	1	1237	1	0.00
03/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	27	0	27	0	9,750.00
03/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1545	1	1545	1	8,250.00
03/04/2023	R209 On 03-August-23			Bond Future	11.23	69.1790	11.2294	69.1790	1,690.00
03/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	4759	5	4759	5	0.00
03/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	1327	1	1327	1	1,800.00
03/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	4691	5	4691	5	0.00
03/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	4725	5	4725	5	0.00
03/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	436	0	436	0	1,800.00
03/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7060	7	7060	7	0.00
03/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1256	1	1256	1	0.00
03/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4074	4	4074	4	0.00
03/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1282	1	1282	1	0.00
03/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1269	1	1269	1	0.00
03/04/2023	R209 On 02-November-23			Bond Future	11.32	67.4752	11.3188	67.4752	594.00
03/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	3366	3	3366	3	0.00
03/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	3313	3	3313	3	0.00
03/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	3339	3	3339	3	0.00
03/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3234	3	3234	3	0.00
03/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3257	3	3257	3	0.00
03/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3211	3	3211	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
03/04/2023	R209 On 01-February-24			Bond Future	11.42	68.8630	11.4169	68.8630	0.00
03/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	5718	6	5718	6	0.00
03/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	5748	6	5748	6	0.00
03/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5779	6	5779	6	0.00
03/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2361	2	2361	2	0.00
03/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2376	2	2376	2	0.00
03/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2391	2	2391	2	0.00
03/04/2023	R209 On 02-May-24			Bond Future	11.53	67.0900	11.5279	67.0900	0.00
03/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	3177	3	3177	3	0.00
03/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	3133	3	3133	3	0.00
03/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	3155	3	3155	3	0.00
03/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	4862	5	4862	5	0.00
03/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	4890	5	4890	5	0.00
03/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	4835	5	4835	5	0.00
03/04/2023	R210 On 04-May-23			Bond Future	224.39	224.4189	224.3859	224.4189	386.00
03/04/2023	R210 On 03-August-23			Bond Future	229.05	229.0823	229.0481	229.0823	300.00
03/04/2023	R210 On 02-November-23			Bond Future	230.74	230.7755	230.7406	230.7755	0.00
03/04/2023	R210 On 01-February-24			Bond Future	235.54	235.5770	235.5420	235.5770	0.00
03/04/2023	R210 On 02-May-24			Bond Future	237.07	237.1073	237.0726	237.1073	0.00
03/04/2023	R213 On 04-May-23			Bond Future	10.28	84.1169	10.2769	84.1169	32,921.00
03/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2444	3	2444	3	0.00
03/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2481	3	2481	3	0.00
03/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2519	3	2519	3	0.00
03/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	341	0	341	0	0.00
03/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	349	0	349	0	0.00
03/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	357	0	357	0	0.00
03/04/2023	R213 On 03-August-23			Bond Future	10.36	85.8442	10.3605	85.8442	0.00
03/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5922	6	5922	6	0.00
03/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5958	6	5958	6	0.00
03/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5995	6	5995	6	0.00
03/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	446	0	446	0	0.00
03/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	441	0	441	0	0.00
03/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	452	0	452	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
03/04/2023	R213 On 02-November-23			Bond Future	10.45	84.0871	10.4473	84.0871	582.00
03/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4454	5	4454	5	0.00
03/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4484	5	4484	5	0.00
03/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4514	5	4514	5	0.00
03/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1540	2	1540	2	0.00
03/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1552	2	1552	2	0.00
03/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1565	2	1565	2	0.00
03/04/2023	R213 On 01-February-24			Bond Future	10.55	85.8168	10.5506	85.8168	0.00
03/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	6195	6	6195	6	0.00
03/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	6132	6	6132	6	0.00
03/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	6163	6	6163	6	0.00
03/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1320	1	1320	1	0.00
03/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1329	1	1329	1	0.00
03/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1311	1	1311	1	0.00
03/04/2023	R213 On 02-May-24			Bond Future	10.66	83.9797	10.6635	83.9797	0.00
03/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2447	3	2447	3	0.00
03/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2467	3	2467	3	0.00
03/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2486	3	2486	3	0.00
03/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4038	4	4038	4	0.00
03/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4062	4	4062	4	0.00
03/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4085	4	4085	4	0.00
03/04/2023	R214 On 04-May-23			Bond Future	11.46	64.0439	11.4638	64.0439	17,980.00
03/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	1016	1	1016	1	0.00
03/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	968	1	968	1	0.00
03/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	992	1	992	1	0.00
03/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1489	1	1489	1	0.00
03/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1518	1	1518	1	0.00
03/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1460	1	1460	1	0.00
03/04/2023	R214 On 03-August-23			Bond Future	11.55	65.3589	11.5543	65.3589	2,980.00
03/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	4495	5	4495	5	0.00
03/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	4427	5	4427	5	0.00
03/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	4461	5	4461	5	0.00
03/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1478	1	1478	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
03/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1492	1	1492	1	0.00
03/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1463	1	1463	1	0.00
03/04/2023	R214 On 02-November-23			Bond Future	11.65	63.4268	11.6463	63.4268	0.00
03/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2970	3	2970	3	0.00
03/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	3020	3	3020	3	0.00
03/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2995	3	2995	3	0.00
03/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	3991	4	3991	4	0.00
03/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	3963	4	3963	4	0.00
03/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	3936	4	3936	4	0.00
03/04/2023	R214 On 01-February-24			Bond Future	11.75	64.7313	11.7492	64.7313	0.00
03/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	5046	5	5046	5	0.00
03/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	5075	5	5075	5	0.00
03/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	5105	5	5105	5	0.00
03/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3077	3	3077	3	0.00
03/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3096	3	3096	3	0.00
03/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3115	3	3115	3	0.00
03/04/2023	R214 On 02-May-24			Bond Future	11.86	62.7254	11.8561	62.7254	0.00
03/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	3251	3	3251	3	0.00
03/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	3228	3	3228	3	0.00
03/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	3206	3	3206	3	0.00
03/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5234	5	5234	5	0.00
03/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5204	5	5204	5	0.00
03/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5174	5	5174	5	0.00
03/04/2023	R248 On 04-May-23			Bond Future	11.67	78.2619	11.6712	78.2619	77,671.00
03/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	659	1	659	1	0.00
03/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	640	1	640	1	0.00
03/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	10	0	10	0	1,500.00
03/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	294	0	294	0	1,500.00
03/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	679	1	679	1	0.00
03/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	2782	3	2782	3	0.00
03/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	8958	9	8958	9	0.00
03/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	2876	3	2876	3	0.00
03/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	2829	3	2829	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
03/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4104	4	4104	4	0.00
03/04/2023	R248 On 03-August-23			Bond Future	11.77	79.8690	11.7687	79.8690	167,550.00
03/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	4526	5	4526	5	0.00
03/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	4488	5	4488	5	0.00
03/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	4564	5	4564	5	0.00
03/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2466	2	2466	2	0.00
03/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2511	2	2511	2	0.00
03/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2489	2	2489	2	0.00
03/04/2023	R248 On 02-November-23			Bond Future	11.87	77.0980	11.8678	77.0980	0.00
03/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	3190	3	3190	3	0.00
03/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	3163	3	3163	3	0.00
03/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	3135	3	3135	3	0.00
03/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5599	6	5599	6	0.00
03/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5675	6	5675	6	0.00
03/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5637	6	5637	6	0.00
03/04/2023	R248 On 01-February-24			Bond Future	11.98	78.6835	11.9783	78.6835	0.00
03/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	5515	6	5515	6	0.00
03/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	5481	6	5481	6	0.00
03/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	5448	6	5448	6	0.00
03/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4473	4	4473	4	0.00
03/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4447	4	4447	4	0.00
03/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4421	4	4421	4	0.00
03/04/2023	R248 On 02-May-24			Bond Future	12.09	75.8138	12.0929	75.8138	13,000.00
03/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	3461	4	3461	4	0.00
03/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	3436	4	3436	4	0.00
03/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	3411	3	3411	3	0.00
03/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7305	7	7305	7	0.00
03/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7386	7	7386	7	0.00
03/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7345	7	7345	7	0.00