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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/01/2023 TO: 03/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	2025 On 02-February-23			Bond Future	166.26	166.1903	166.2585	166.1903	6,568.00
03/01/2023	2025 On 04-May-23			Bond Future	169.50	169.4290	169.4978	169.4290	0.00
03/01/2023	2025 On 03-August-23			Bond Future	171.26	171.1909	171.2603	171.1909	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
03/01/2023	2025 On 02-November-23			Bond Future	174.75	174.6748	174.7457	174.6748	0.00
03/01/2023	2025 On 01-February-24			Bond Future	176.50	176.4234	176.4951	176.4234	0.00
03/01/2023	2029 On 02-February-23			Bond Future	120.63	120.4881	120.6302	120.4881	1,476.00
03/01/2023	2029 On 04-May-23			Bond Future	121.69	121.5408	121.6850	121.5408	0.00
03/01/2023	2029 On 03-August-23			Bond Future	124.20	124.0561	124.2028	124.0561	0.00
03/01/2023	2029 On 02-November-23			Bond Future	125.40	125.2511	125.4008	125.2511	0.00
03/01/2023	2029 On 01-February-24			Bond Future	127.94	127.7876	127.9406	127.7876	0.00
03/01/2023	2030 On 02-February-23			Bond Future	10.11	89.2751	89.7706	89.2751	92,379.00
03/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
03/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	0	0	388.00
03/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	6353	6	6	6	5,000.00
03/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	4593	4	5	4	0.00
03/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	4756	4	5	4	0.00
03/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	748	1	1	1	0.00
03/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	398	0	0	0	388.00
03/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	598	0	1	0	0.00
03/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	337	0	0	0	0.00
03/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	0	0	0.00
03/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	5533	5	6	5	5,000.00
03/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	704	1	1	1	0.00
03/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	726	1	1	1	0.00
03/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	352	0	0	0	0.00
03/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	3	0	0	0	0.00
03/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	177	0	0	0	0.00
03/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	2268	3	2	3	102.00
03/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	4302	5	4	5	0.00
03/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	1377	2	1	2	102.00
03/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	1203	2	1	2	0.00
03/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	55	0	0	0	0.00
03/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	5083	6	5	6	0.00
03/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	4887	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
03/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	88	0	0	0	388.00
03/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	6223	7	6	7	0.00
03/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1816	2	2	2	0.00
03/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	1690	2	2	2	0.00
03/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1784	2	2	2	0.00
03/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	1251	2	1	2	0.00
03/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	1227	2	1	2	0.00
03/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	98	0	0	0	0.00
03/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	32	0	0	0	0.00
03/01/2023	2030 On 04-May-23			Bond Future	10.23	90.9933	91.4979	90.9933	0.00
03/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	9885	9	10	9	0.00
03/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	6458	6	6	6	0.00
03/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	7960	8	8	8	0.00
03/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	9634	9	10	9	0.00
03/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3012	3	3	3	0.00
03/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1057	1	1	1	150.00
03/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3317	3	3	3	350.00
03/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	5490	5	5	5	0.00
03/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	2696	2	3	2	479.00
03/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	2958	3	3	3	0.00
03/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	2985	3	3	3	0.00
03/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1186	1	1	1	479.00
03/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1356	1	1	1	388.00
03/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	1744	2	2	2	1,080.00
03/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	533	0	1	0	388.00
03/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	6068	7	6	7	0.00
03/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3996	4	4	4	0.00
03/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2759	3	3	3	0.00
03/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	3372	4	3	4	0.00
03/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	3708	4	4	4	0.00
03/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1645	2	2	2	0.00
03/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1661	2	2	2	0.00
03/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1839	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
03/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	698	1	1	1	150.00
03/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1455	2	1	2	0.00
03/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1628	2	2	2	0.00
03/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	192	0	0	0	479.00
03/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	322	0	0	0	1,080.00
03/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	513	1	1	1	388.00
03/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	173	0	0	0	350.00
03/01/2023	2030 On 03-August-23			Bond Future	10.33	88.8481	89.3626	88.8481	0.00
03/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	9668	9	10	9	0.00
03/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	5697	5	6	5	0.00
03/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	10645	10	11	10	0.00
03/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	5637	5	6	5	0.00
03/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3076	3	3	3	1,012.00
03/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	3688	3	4	3	350.00
03/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	5667	5	6	5	0.00
03/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	1384	2	1	2	0.00
03/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	2318	3	2	3	0.00
03/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	1405	2	1	2	0.00
03/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	404	0	0	0	350.00
03/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2771	3	3	3	0.00
03/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	547	1	1	1	1,012.00
03/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	1394	2	1	2	0.00
03/01/2023	2030 On 02-November-23			Bond Future	10.44	90.6358	91.1607	90.6358	0.00
03/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4003	4	4	4	0.00
03/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	3953	4	4	4	0.00
03/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	3978	4	4	4	0.00
03/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2438	3	2	3	0.00
03/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2454	3	2	3	0.00
03/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2423	3	2	3	0.00
03/01/2023	2030 On 01-February-24			Bond Future	10.56	88.4453	88.9808	88.4453	0.00
03/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5160	5	5	5	0.00
03/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5133	5	5	5	0.00
03/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5188	5	5	5	0.00

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03/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1989	2	2	2	0.00
03/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	2012	2	2	2	0.00
03/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	2000	2	2	2	0.00
03/01/2023	2032 On 02-February-23			Bond Future	10.72	88.2106	88.7429	88.2106	112,020.00
03/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
03/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	9725	9	10	9	0.00
03/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	5638	5	6	5	0.00
03/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	360	0	0	0	0.00
03/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	377	0	0	0	0.00
03/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	110	0	0	0	0.00
03/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	247	0	0	0	8,000.00
03/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
03/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	19	0	0	0	750.00
03/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	4116	4	4	4	0.00
03/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	4961	5	5	5	0.00
03/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	583	0	1	0	0.00
03/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	989	1	1	1	750.00
03/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	3897	3	4	3	0.00
03/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	393	0	0	0	0.00
03/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	160	0	0	0	500.00
03/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	2815	3	3	3	0.00
03/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	2084	3	2	3	0.00
03/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	227	0	0	0	8,000.00
03/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	1258	2	1	2	0.00
03/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	1743	2	2	2	454.00
03/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	128	0	0	0	0.00
03/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	202	0	0	0	8,000.00
03/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	4314	5	4	5	0.00
03/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	6830	7	7	7	0.00
03/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	2472	3	2	3	0.00
03/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	3090	4	3	4	454.00
03/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	2120	3	2	3	0.00

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03/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	2157	3	2	3	0.00
03/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	88	0	0	0	500.00
03/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	9	0	0	0	750.00
03/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	7754	8	8	8	0.00
03/01/2023	2032 On 04-May-23			Bond Future	10.84	85.7482	86.2904	85.7482	66,415.00
03/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	2734	3	3	3	0.00
03/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2077	2	2	2	400.00
03/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	2707	2	3	2	0.00
03/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	2761	3	3	3	0.00
03/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	12033	12	12	12	0.00
03/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4219	4	4	4	400.00
03/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	169	0	0	0	400.00
03/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	2530	3	3	3	0.00
03/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	2577	3	3	3	0.00
03/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	3223	4	3	4	0.00
03/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	2553	3	3	3	0.00
03/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1611	2	2	2	0.00
03/01/2023	2032 On 03-August-23			Bond Future	10.95	87.5038	88.0567	87.5038	2,600.00
03/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	5833	5	6	5	0.00
03/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	5866	6	6	6	0.00
03/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	5899	6	6	6	0.00
03/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	6330	6	6	6	5,000.00
03/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1799	2	2	2	0.00
03/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1969	2	2	2	0.00
03/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1983	2	2	2	0.00
03/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1997	2	2	2	0.00
03/01/2023	2032 On 02-November-23			Bond Future	11.07	85.1049	85.6688	85.1049	0.00
03/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4172	4	4	4	0.00
03/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4145	4	4	4	0.00
03/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4199	4	4	4	0.00
03/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	3388	4	3	4	0.00
03/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	3429	4	3	4	0.00
03/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	3408	4	3	4	0.00

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03/01/2023	2032 On 01-February-24			Bond Future	11.20	86.8082	87.3836	86.8082	0.00
03/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	5547	5	6	5	0.00
03/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	5517	5	6	5	0.00
03/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	5487	5	5	5	0.00
03/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2588	3	3	3	0.00
03/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2573	3	3	3	0.00
03/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2558	3	3	3	0.00
03/01/2023	2033 On 02-February-23			Bond Future	116.75	116.7419	116.7466	116.7419	7,312.00
03/01/2023	2033 On 04-May-23			Bond Future	117.64	117.6311	117.6352	117.6311	0.00
03/01/2023	2033 On 03-August-23			Bond Future	120.07	120.0654	120.0691	120.0654	0.00
03/01/2023	2033 On 02-November-23			Bond Future	121.09	121.0885	121.0924	121.0885	0.00
03/01/2023	2033 On 01-February-24			Bond Future	123.54	123.5408	123.5450	123.5408	0.00
03/01/2023	2037 On 02-February-23			Bond Future	11.43	79.3685	79.9372	79.3685	133,641.00
03/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	601	1	1	1	0.00
03/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	691	1	1	1	577.00
03/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	568	1	1	1	0.00
03/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	584	1	1	1	0.00
03/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	3548	3	4	3	0.00
03/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	2921	3	3	3	0.00
03/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	2966	3	3	3	0.00
03/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	2663	3	3	3	0.00
03/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	488	1	0	1	577.00
03/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	2877	3	3	3	0.00
03/01/2023	2037 On 04-May-23			Bond Future	11.56	80.8962	81.4754	80.8962	0.00
03/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	11615	11	12	11	0.00
03/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2542	2	3	2	0.00
03/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	3930	4	4	4	400.00
03/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1839	2	2	2	400.00
03/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4475	4	4	4	0.00
03/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2489	2	2	2	0.00
03/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1668	2	2	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2516	2	3	2	0.00
03/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3953	4	4	4	0.00
03/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	5269	6	5	6	0.00
03/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3985	4	4	4	0.00
03/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4951	5	5	5	0.00
03/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	467	1	0	1	400.00
03/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	2666	3	3	3	0.00
03/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	2322	3	2	3	703.00
03/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3921	4	4	4	0.00
03/01/2023	2037 On 03-August-23			Bond Future	11.67	78.2940	78.8848	78.2940	0.00
03/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	5743	5	6	5	0.00
03/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	5675	5	6	5	0.00
03/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	5709	5	6	5	0.00
03/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	3198	3	3	3	0.00
03/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	3218	3	3	3	0.00
03/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	3177	3	3	3	0.00
03/01/2023	2037 On 02-November-23			Bond Future	11.79	79.8693	80.4719	79.8693	0.00
03/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	3931	4	4	4	0.00
03/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	3958	4	4	4	0.00
03/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	3985	4	4	4	0.00
03/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	5286	6	5	6	0.00
03/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	5256	6	5	6	0.00
03/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	5226	6	5	6	0.00
03/01/2023	2037 On 01-February-24			Bond Future	11.92	77.2126	77.8275	77.2126	0.00
03/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	5953	6	6	6	0.00
03/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	5984	6	6	6	0.00
03/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6016	6	6	6	0.00
03/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3832	4	4	4	0.00
03/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3853	4	4	4	0.00
03/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3873	4	4	4	0.00
03/01/2023	2038 On 02-February-23			Bond Future	129.10	129.0918	129.0972	129.0918	3,782.00
03/01/2023	2038 On 04-May-23			Bond Future	131.61	131.6078	131.6124	131.6078	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	2038 On 03-August-23			Bond Future	132.37	132.3690	132.3731	132.3690	0.00
03/01/2023	2038 On 02-November-23			Bond Future	135.07	135.0628	135.0671	135.0628	0.00
03/01/2023	2038 On 01-February-24			Bond Future	135.79	135.7851	135.7887	135.7851	0.00
03/01/2023	2040 On 02-February-23			Bond Future	11.50	81.0752	81.6880	81.0752	138,751.00
03/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	15	0	0	0	0.00
03/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	18	0	0	0	388.00
03/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	3949	4	4	4	0.00
03/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	599	1	1	1	0.00
03/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	617	1	1	1	0.00
03/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	352	0	0	0	0.00
03/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	4782	4	5	4	0.00
03/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	4932	4	5	4	0.00
03/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	635	1	1	1	0.00
03/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	770	1	1	1	563.00
03/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	389	0	0	0	388.00
03/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3908	4	4	4	0.00
03/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	2761	3	3	3	0.00
03/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	471	1	0	1	563.00
03/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	3086	4	3	4	0.00
03/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	291	0	0	0	388.00
03/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	313	0	0	0	0.00
03/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	3135	4	3	4	0.00
03/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	3183	4	3	4	0.00
03/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8833	9	9	9	0.00
03/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	4074	5	4	5	0.00
03/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	9053	10	9	10	0.00
03/01/2023	2040 On 04-May-23			Bond Future	11.62	82.6357	83.2600	82.6357	300.00
03/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	10911	10	11	10	0.00
03/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3062	3	3	3	486.00
03/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5032	5	5	5	0.00
03/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2852	3	3	3	0.00
03/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2881	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
03/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1254	1	1	1	486.00
03/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1618	1	2	1	388.00
03/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1859	2	2	2	684.00
03/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	564	1	1	1	388.00
03/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2911	3	3	3	0.00
03/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8005	8	8	8	0.00
03/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	1292	1	1	1	388.00
03/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	4108	5	4	5	0.00
03/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	7084	8	7	8	0.00
03/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	715	1	1	1	486.00
03/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	2439	3	2	3	684.00
03/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	10396	11	10	11	0.00
03/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	5655	6	6	6	0.00
03/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	6152	7	6	7	0.00
03/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	4141	5	4	5	0.00
03/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	4175	5	4	5	0.00
03/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3942	4	4	4	0.00
03/01/2023	2040 On 03-August-23			Bond Future	11.73	79.8187	80.4553	79.8187	0.00
03/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6181	6	6	6	0.00
03/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6217	6	6	6	0.00
03/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6254	6	6	6	0.00
03/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	3313	4	3	4	0.00
03/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	3334	4	3	4	0.00
03/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	3355	4	3	4	0.00
03/01/2023	2040 On 02-November-23			Bond Future	11.85	81.4246	82.0741	81.4246	0.00
03/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4272	4	4	4	0.00
03/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4243	4	4	4	0.00
03/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4214	4	4	4	0.00
03/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5834	6	6	6	0.00
03/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5769	6	6	6	0.00
03/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5801	6	6	6	0.00
03/01/2023	2040 On 01-February-24			Bond Future	11.97	78.5487	79.2113	78.5487	0.00
03/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	6349	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	6281	6	6	6	0.00
03/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	6315	6	6	6	0.00
03/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4174	4	4	4	0.00
03/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4197	4	4	4	0.00
03/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4151	4	4	4	0.00
03/01/2023	2044 On 02-February-23			Bond Future	11.51	77.8391	78.4949	77.8391	79,400.00
03/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	179	0	0	0	2,500.00
03/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2536	2	3	2	0.00
03/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	709	1	1	1	0.00
03/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	791	1	1	1	0.00
03/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	440	0	0	0	2,500.00
03/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	26	0	0	0	0.00
03/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3183	3	3	3	0.00
03/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3643	3	4	3	0.00
03/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2334	2	2	2	1,700.00
03/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	598	1	1	1	1,700.00
03/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	671	1	1	1	0.00
03/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	690	1	1	1	0.00
03/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	3045	4	3	4	0.00
03/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	3093	4	3	4	0.00
03/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	1110	1	1	1	0.00
03/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2809	3	3	3	0.00
03/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	578	1	1	1	4,000.00
03/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	724	1	1	1	0.00
03/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8478	9	8	9	0.00
03/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3818	4	4	4	0.00
03/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	1000	1	1	1	2,500.00
03/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	3291	4	3	4	0.00
03/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2997	4	3	4	0.00
03/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	5312	6	5	6	0.00
03/01/2023	2044 On 04-May-23			Bond Future	11.62	79.3374	80.0054	79.3374	0.00
03/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4017	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4931	5	5	5	0.00
03/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	5906	6	6	6	0.00
03/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2968	3	3	3	0.00
03/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2938	3	3	3	0.00
03/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2908	3	3	3	0.00
03/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	4265	5	4	5	0.00
03/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	4230	5	4	5	0.00
03/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	3212	4	3	4	4,115.00
03/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	4196	5	4	5	0.00
03/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	2096	2	2	2	1,500.00
03/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2598	3	3	3	4,115.00
03/01/2023	2044 On 03-August-23			Bond Future	11.73	76.5782	77.2594	76.5782	0.00
03/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6175	6	6	6	0.00
03/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6102	6	6	6	0.00
03/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6138	6	6	6	0.00
03/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3521	4	4	4	0.00
03/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3544	4	4	4	0.00
03/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3499	4	3	4	0.00
03/01/2023	2044 On 02-November-23			Bond Future	11.83	78.1188	78.8138	78.1188	0.00
03/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4262	4	4	4	0.00
03/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4291	4	4	4	0.00
03/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4321	4	4	4	0.00
03/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5961	6	6	6	0.00
03/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5995	6	6	6	0.00
03/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	6029	6	6	6	0.00
03/01/2023	2044 On 01-February-24			Bond Future	11.95	75.3019	76.0109	75.3019	0.00
03/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6280	6	6	6	0.00
03/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	6313	6	6	6	0.00
03/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	6347	6	6	6	0.00
03/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4329	5	4	5	0.00
03/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4353	5	4	5	0.00
03/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4377	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	2046 On 02-February-23			Bond Future	116.44	116.2505	116.4418	116.2505	13,798.00
03/01/2023	2046 On 04-May-23			Bond Future	116.68	116.4805	116.6750	116.4805	4,961.00
03/01/2023	2046 On 03-August-23			Bond Future	119.09	118.8914	119.0895	118.8914	0.00
03/01/2023	2046 On 02-November-23			Bond Future	119.42	119.2214	119.4236	119.2214	0.00
03/01/2023	2046 On 01-February-24			Bond Future	121.84	121.6353	121.8420	121.6353	0.00
03/01/2023	2050 On 02-February-23			Bond Future	117.87	117.0200	117.8708	117.0200	10,449.00
03/01/2023	2050 On 04-May-23			Bond Future	120.17	119.3003	120.1671	119.3003	3,472.00
03/01/2023	2050 On 03-August-23			Bond Future	120.47	119.5881	120.4723	119.5881	0.00
03/01/2023	2050 On 02-November-23			Bond Future	122.92	122.0216	122.9241	122.0216	0.00
03/01/2023	2050 On 01-February-24			Bond Future	123.17	122.2509	123.1712	122.2509	0.00
03/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	AL37 On 02-February-23			Index Future	858.59	855.4500	858.5850	855.4500	0.00
03/01/2023	AL37 On 04-May-23			Index Future	875.09	871.9130	875.0920	871.9130	0.00
03/01/2023	AL37 On 03-August-23			Index Future	892.98	889.7530	892.9810	889.7530	0.00
03/01/2023	AL37 On 02-November-23			Index Future	910.95	907.6590	910.9540	907.6590	0.00
03/01/2023	AL37 On 01-February-24			Index Future	929.21	925.8480	929.2140	925.8480	0.00
03/01/2023	AL7T On 02-February-23			Index Future	995.79	989.9350	995.7940	989.9350	0.00
03/01/2023	AL7T On 04-May-23			Index Future	1014.94	1008.9870	1014.9390	1008.9870	0.00
03/01/2023	AL7T On 03-August-23			Index Future	1035.69	1029.6310	1035.6870	1029.6310	0.00
03/01/2023	AL7T On 02-November-23			Index Future	1056.53	1050.3530	1056.5320	1050.3530	0.00
03/01/2023	AL7T On 01-February-24			Index Future	1077.71	1071.4000	1077.7100	1071.4000	0.00
03/01/2023	ALBI On 02-February-23			Index Future	868.91	863.3820	868.9140	863.3820	111.00
03/01/2023	ALBI On 04-May-23			Index Future	885.62	879.9990	885.6200	879.9990	0.00
03/01/2023	ALBI On 03-August-23			Index Future	903.72	898.0040	903.7230	898.0040	0.00
03/01/2023	ALBI On 02-November-23			Index Future	921.91	916.0760	921.9130	916.0760	0.00
03/01/2023	ALBI On 01-February-24			Index Future	940.39	934.4330	940.3920	934.4330	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
03/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C214 On 28-February-41			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
03/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2023	ES33 On 02-February-23			Bond Future	12.18	75.0620	75.5235	75.0620	350.00
03/01/2023	ES33 On 04-May-23			Bond Future	12.35	72.7310	73.2011	72.7310	0.00
03/01/2023	ES33 On 03-August-23			Bond Future	12.50	74.2370	74.7166	74.2370	0.00
03/01/2023	ES33 On 02-November-23			Bond Future	12.67	71.9530	72.4424	71.9530	0.00
03/01/2023	ES33 On 01-February-24			Bond Future	12.85	73.4087	73.9080	73.4087	0.00
03/01/2023	ES42 On 02-February-23			Bond Future	12.44	73.2758	73.8411	73.2758	4,195.00
03/01/2023	ES42 On 04-May-23			Bond Future	12.59	70.4411	71.0170	70.4411	0.00
03/01/2023	ES42 On 03-August-23			Bond Future	12.73	71.9008	72.4882	71.9008	0.00
03/01/2023	ES42 On 02-November-23			Bond Future	12.88	69.1014	69.7009	69.1014	0.00
03/01/2023	ES42 On 01-February-24			Bond Future	13.03	70.4984	71.1102	70.4984	0.00
03/01/2023	GOVI On 02-February-23			GOVI	856.72	851.2680	856.7210	851.2680	848.00
03/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	58810	0	6	0	0.00
03/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	59010	0	6	0	0.00
03/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	58910	0	6	0	0.00
03/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 04-May-23			GOVI	873.19	867.6520	873.1930	867.6520	0.00
03/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	203130	15	20	15	0.00
03/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	203330	15	20	15	0.00
03/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	203230	15	20	15	0.00
03/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 03-August-23			GOVI	891.04	885.4040	891.0430	885.4040	0.00
03/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	538130	48	54	48	0.00
03/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	538230	48	54	48	0.00
03/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	538330	48	54	48	0.00
03/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 02-November-23			GOVI	908.98	903.2230	908.9770	903.2230	0.00
03/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	231770	17	23	17	0.00
03/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	231670	17	23	17	0.00
03/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	231570	17	23	17	0.00
03/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 01-February-24			GOVI	927.20	921.3220	927.1970	921.3220	0.00
03/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	472170	41	47	41	0.00
03/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	472070	41	47	41	0.00
03/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	471970	41	47	41	0.00
03/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
03/01/2023	IGOV On 02-February-23			Index Future	325.96	325.3800	325.9600	325.3800	640.00
03/01/2023	IGOV On 04-May-23			Index Future	332.31	331.7220	332.3070	331.7220	16.00
03/01/2023	IGOV On 03-August-23			Index Future	339.18	338.5880	339.1790	338.5880	0.00
03/01/2023	IGOV On 02-November-23			Index Future	346.08	345.4790	346.0830	345.4790	0.00
03/01/2023	IGOV On 01-February-24			Index Future	353.10	352.4770	353.0950	352.4770	0.00
03/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.35	92.7100	92.6550	92.7100	0.00
03/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.70	92.3200	92.3000	92.3200	0.00
03/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.2850	92.2750	92.2850	0.00
03/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.1700	92.1700	92.1700	0.00
03/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.85	92.1250	92.1500	92.1250	0.00
03/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.89	92.1050	92.1150	92.1050	0.00
03/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.89	92.0900	92.1100	92.0900	75.00
03/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.81	92.1100	92.1950	92.1100	272.00
03/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.77	92.1450	92.2350	92.1450	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
03/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.77	92.1500	92.2300	92.1500	0.00
03/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.75	92.1600	92.2500	92.1600	68.00
03/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.94	92.0700	92.0650	92.0700	0.00
03/01/2023	R035 On 02-February-23			Bond Future	11.22	88.0257	88.6204	88.0257	145,700.00
03/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	4512	4	5	4	0.00
03/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	10566	10	11	10	0.00
03/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	984	1	1	1	976.00
03/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1009	1	1	1	0.00
03/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	597	1	1	1	0.00
03/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	614	1	1	1	0.00
03/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	83	0	0	0	976.00
03/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	298	0	0	0	388.00
03/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	8	0	0	0	582.00
03/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	10	0	0	0	0.00
03/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	12	0	0	0	388.00
03/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4323	4	4	4	0.00
03/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	631	1	1	1	0.00
03/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	259	0	0	0	0.00
03/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	319	0	0	0	0.00
03/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	3651	4	4	4	582.00
03/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	5660	6	6	6	0.00
03/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	3960	5	4	5	0.00
03/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	3753	4	4	4	0.00
03/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	2630	3	3	3	0.00
03/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	7	0	0	0	976.00
03/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	8245	9	8	9	0.00
03/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	8772	9	9	9	0.00
03/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	2672	3	3	3	0.00
03/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	2715	3	3	3	0.00
03/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1937	2	2	2	582.00
03/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1972	2	2	2	0.00
03/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	255	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
03/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	8508	9	9	9	0.00
03/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	283	0	0	0	0.00
03/01/2023	R035 On 04-May-23			Bond Future	11.34	85.2168	85.8225	85.2168	104,492.00
03/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	2805	3	3	3	0.00
03/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	471	0	0	0	388.00
03/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1073	1	1	1	491.00
03/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7208	7	7	7	0.00
03/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10196	10	10	10	0.00
03/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2666	2	3	2	491.00
03/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2749	3	3	3	0.00
03/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2777	3	3	3	0.00
03/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1365	1	1	1	388.00
03/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	5735	6	6	6	0.00
03/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	599	1	1	1	491.00
03/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	1172	1	1	1	388.00
03/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	3500	4	3	4	0.00
03/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	6553	7	7	7	0.00
03/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	9593	10	10	10	0.00
03/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	3649	4	4	4	0.00
03/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	3559	4	4	4	0.00
03/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	3529	4	4	4	0.00
03/01/2023	R035 On 03-August-23			Bond Future	11.45	86.9611	87.5787	86.9611	0.00
03/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	5782	5	6	5	0.00
03/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	5816	5	6	5	0.00
03/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	5850	6	6	6	0.00
03/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2866	3	3	3	0.00
03/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2885	3	3	3	0.00
03/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2904	3	3	3	0.00
03/01/2023	R035 On 02-November-23			Bond Future	11.58	84.2065	84.8366	84.2065	0.00
03/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4097	4	4	4	0.00
03/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4042	4	4	4	0.00
03/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4069	4	4	4	0.00
03/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4930	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
03/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4958	5	5	5	0.00
03/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4902	5	5	5	0.00
03/01/2023	R035 On 01-February-24			Bond Future	11.71	85.8920	86.5350	85.8920	0.00
03/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	5995	6	6	6	0.00
03/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	6058	6	6	6	0.00
03/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6027	6	6	6	0.00
03/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3527	4	4	4	0.00
03/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3547	4	4	4	0.00
03/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3508	4	4	4	0.00
03/01/2023	R186 On 02-February-23			Bond Future	8.67	106.8789	107.2602	106.8789	73,853.00
03/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	198	0	0	0	0.00
03/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	180	0	0	0	0.00
03/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	189	0	0	0	0.00
03/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	1345	2	1	2	0.00
03/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	1370	2	1	2	0.00
03/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	1320	2	1	2	0.00
03/01/2023	R186 On 04-May-23			Bond Future	8.75	108.9354	109.3235	108.9354	12,452.00
03/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	1540	1	2	1	0.00
03/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	1557	1	2	1	0.00
03/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	1574	1	2	1	0.00
03/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	1300	2	1	2	0.00
03/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	1286	1	1	1	0.00
03/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	1315	2	1	2	0.00
03/01/2023	R186 On 03-August-23			Bond Future	8.79	105.8586	106.2542	105.8586	0.00
03/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	3531	3	4	3	0.00
03/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	3575	3	4	3	0.00
03/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	3553	3	4	3	0.00
03/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	791	1	1	1	0.00
03/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	798	1	1	1	0.00
03/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	784	1	1	1	0.00
03/01/2023	R186 On 02-November-23			Bond Future	8.85	107.9887	108.3922	107.9887	0.00
03/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	4894	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
03/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	2803	3	3	3	0.00
03/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	2784	3	3	3	0.00
03/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	2821	3	3	3	0.00
03/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	2375	2	2	2	1,715.00
03/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	1311	1	1	1	0.00
03/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	1328	1	1	1	0.00
03/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	1319	1	1	1	0.00
03/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	673	1	1	1	1,715.00
03/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	1542	2	2	2	0.00
03/01/2023	R186 On 01-February-24			Bond Future	8.92	104.8458	105.2576	104.8458	0.00
03/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	2844	3	3	3	0.00
03/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	2827	3	3	3	0.00
03/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	2809	3	3	3	0.00
03/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	1324	1	1	1	0.00
03/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	1339	2	1	2	0.00
03/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	1332	2	1	2	0.00
03/01/2023	R197 On 02-February-23			Bond Future	328.69	328.6787	328.6862	328.6787	977.00
03/01/2023	R197 On 04-May-23			Bond Future	335.09	335.0837	335.0897	335.0837	0.00
03/01/2023	R197 On 03-August-23			Bond Future	332.96	332.9511	332.9560	332.9511	0.00
03/01/2023	R197 On 02-November-23			Bond Future	339.73	339.7266	339.7319	339.7266	0.00
03/01/2023	R202 On 02-February-23			Bond Future	251.20	250.5251	251.2026	250.5251	5,950.00
03/01/2023	R202 On 04-May-23			Bond Future	256.10	255.4069	256.0965	255.4069	0.00
03/01/2023	R202 On 03-August-23			Bond Future	256.58	255.8764	256.5793	255.8764	0.00
03/01/2023	R202 On 02-November-23			Bond Future	261.80	261.0836	261.8010	261.0836	0.00
03/01/2023	R202 On 01-February-24			Bond Future	262.15	261.4155	262.1475	261.4155	0.00
03/01/2023	R209 On 02-February-23			Bond Future	11.22	67.9623	68.4569	67.9623	31,486.00
03/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	432	0	0	0	0.00
03/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	407	0	0	0	0.00
03/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	419	0	0	0	0.00
03/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	2634	3	3	3	0.00
03/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	2716	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
03/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	2675	3	3	3	0.00
03/01/2023	R209 On 04-May-23			Bond Future	11.33	66.1188	66.6225	66.1188	2,635.00
03/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6475	6	6	6	0.00
03/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2213	2	2	2	0.00
03/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3226	3	3	3	1,000.00
03/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	1962	2	2	2	0.00
03/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2189	2	2	2	0.00
03/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2166	2	2	2	0.00
03/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	525	0	1	0	500.00
03/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	7712	8	8	8	0.00
03/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	3405	4	3	4	0.00
03/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	3377	4	3	4	0.00
03/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	2401	3	2	3	0.00
03/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3666	4	4	4	6,250.00
03/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	3349	4	3	4	0.00
03/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	975	1	1	1	8,500.00
03/01/2023	R209 On 03-August-23			Bond Future	11.43	67.4725	67.9862	67.4725	0.00
03/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5116	5	5	5	0.00
03/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5057	5	5	5	0.00
03/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5087	5	5	5	0.00
03/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2626	3	3	3	0.00
03/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2660	3	3	3	0.00
03/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2643	3	3	3	0.00
03/01/2023	R209 On 02-November-23			Bond Future	11.54	65.6788	66.2030	65.6788	0.00
03/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3497	3	3	3	0.00
03/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3450	3	3	3	0.00
03/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3473	3	3	3	0.00
03/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4456	5	4	5	0.00
03/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4482	5	4	5	0.00
03/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4430	5	4	5	0.00
03/01/2023	R209 On 01-February-24			Bond Future	11.65	66.9934	67.5281	66.9934	0.00
03/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	5359	5	5	5	0.00
03/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	5387	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
03/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	5416	5	5	5	0.00
03/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3145	3	3	3	0.00
03/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3162	3	3	3	0.00
03/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3180	3	3	3	0.00
03/01/2023	R210 On 02-February-23			Bond Future	223.03	223.1425	223.0301	223.1425	372.00
03/01/2023	R210 On 04-May-23			Bond Future	224.29	224.4054	224.2899	224.4054	0.00
03/01/2023	R210 On 03-August-23			Bond Future	228.93	229.0499	228.9310	229.0499	0.00
03/01/2023	R210 On 02-November-23			Bond Future	230.42	230.5437	230.4226	230.5437	0.00
03/01/2023	R210 On 01-February-24			Bond Future	235.09	235.2122	235.0890	235.2122	0.00
03/01/2023	R213 On 02-February-23			Bond Future	10.52	83.7804	84.2610	83.7804	38,255.00
03/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
03/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	779	1	1	1	912.00
03/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	366	0	0	0	0.00
03/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	350	0	0	0	0.00
03/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	118	0	0	0	0.00
03/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	7407	7	7	7	0.00
03/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	382	0	0	0	0.00
03/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	602	0	1	0	0.00
03/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	1412	2	1	2	476.00
03/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	20	0	0	0	912.00
03/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1795	2	2	2	0.00
03/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	1211	2	1	2	0.00
03/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1827	2	2	2	0.00
03/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1764	2	2	2	0.00
03/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	6702	7	7	7	0.00
03/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	2559	3	3	3	476.00
03/01/2023	R213 On 04-May-23			Bond Future	10.64	81.8411	82.3305	81.8411	0.00
03/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	2630	2	3	2	0.00
03/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	2605	2	3	2	0.00
03/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	2655	2	3	2	0.00
03/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	2149	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
03/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	2190	2	2	2	0.00
03/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	2169	2	2	2	0.00
03/01/2023	R213 On 03-August-23			Bond Future	10.74	83.5160	84.0151	83.5160	0.00
03/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5493	5	5	5	0.00
03/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5463	5	5	5	0.00
03/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5523	5	6	5	0.00
03/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1693	2	2	2	0.00
03/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1705	2	2	2	0.00
03/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1681	2	2	2	0.00
03/01/2023	R213 On 02-November-23			Bond Future	10.86	81.6438	82.1530	81.6438	0.00
03/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	3946	4	4	4	0.00
03/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	3921	4	4	4	0.00
03/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	3971	4	4	4	0.00
03/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2811	3	3	3	0.00
03/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2846	3	3	3	0.00
03/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2828	3	3	3	0.00
03/01/2023	R213 On 01-February-24			Bond Future	10.99	83.2784	83.7979	83.2784	0.00
03/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5162	5	5	5	0.00
03/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5135	5	5	5	0.00
03/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5107	5	5	5	0.00
03/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2201	2	2	2	0.00
03/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2188	2	2	2	0.00
03/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	2175	2	2	2	0.00
03/01/2023	R214 On 02-February-23			Bond Future	11.37	65.2963	65.8403	65.2963	71,030.00
03/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
03/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	39	0	0	0	0.00
03/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	407	0	0	0	2,300.00
03/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2781	2	3	2	0.00
03/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	703	1	1	1	0.00
03/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2060	2	2	2	2,300.00
03/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	548	0	1	0	0.00
03/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	722	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
03/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	666	1	1	1	0.00
03/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	684	1	1	1	0.00
03/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	2269	3	2	3	0.00
03/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	2306	3	2	3	0.00
03/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	3002	3	3	3	0.00
03/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	2579	3	3	3	0.00
03/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	856	1	1	1	0.00
03/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	2232	3	2	3	0.00
03/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	2195	3	2	3	0.00
03/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	554	1	1	1	0.00
03/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	6186	7	6	7	0.00
03/01/2023	R214 On 02-February-23		Put	Bond Future	34160	35	34	35	0.00
03/01/2023	R214 On 04-May-23			Bond Future	11.47	63.2549	63.8091	63.2549	0.00
03/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2652	2	3	2	0.00
03/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2600	2	3	2	0.00
03/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2626	2	3	2	0.00
03/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	3176	4	3	4	0.00
03/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	3204	4	3	4	0.00
03/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	3149	3	3	3	0.00
03/01/2023	R214 On 03-August-23			Bond Future	11.57	64.5497	65.1148	64.5497	0.00
03/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5595	5	6	5	0.00
03/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5533	5	6	5	0.00
03/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5564	5	6	5	0.00
03/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2639	3	3	3	0.00
03/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2656	3	3	3	0.00
03/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2622	3	3	3	0.00
03/01/2023	R214 On 02-November-23			Bond Future	11.67	62.5496	63.1261	62.5496	0.00
03/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3731	3	4	3	0.00
03/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3681	3	4	3	0.00
03/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3706	3	4	3	0.00
03/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4786	5	5	5	0.00
03/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4814	5	5	5	0.00
03/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4759	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
03/01/2023	R214 On 01-February-24			Bond Future	11.78	63.8016	64.3898	63.8016	0.00
03/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5328	5	5	5	0.00
03/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5356	5	5	5	0.00
03/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5385	5	5	5	0.00
03/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3506	4	4	4	0.00
03/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3525	4	4	4	0.00
03/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3545	4	4	4	0.00
03/01/2023	R248 On 02-February-23			Bond Future	11.33	81.8480	82.4987	81.8480	247,737.00
03/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	85	0	0	0	0.00
03/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	890	1	1	1	0.00
03/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	914	1	1	1	0.00
03/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	988	1	1	1	0.00
03/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	755	1	1	1	2,900.00
03/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2741	2	3	2	2,900.00
03/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3190	3	3	3	0.00
03/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	938	1	1	1	0.00
03/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	2676	3	3	3	0.00
03/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	2587	3	3	3	0.00
03/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	792	1	1	1	0.00
03/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	984	1	1	1	0.00
03/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	3055	4	3	4	0.00
03/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	2722	3	3	3	0.00
03/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2768	3	3	3	0.00
03/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6828	7	7	7	0.00
03/01/2023	R248 On 04-May-23			Bond Future	11.44	78.9644	79.6272	78.9644	11,095.00
03/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3377	3	3	3	0.00
03/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3344	3	3	3	0.00
03/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3411	3	3	3	0.00
03/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3993	4	4	4	0.00
03/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	4060	4	4	4	0.00
03/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	4026	4	4	4	0.00
03/01/2023	R248 On 03-August-23			Bond Future	11.53	80.5432	81.2192	80.5432	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
03/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6880	6	7	6	0.00
03/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6841	6	7	6	0.00
03/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6919	7	7	7	0.00
03/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	3313	4	3	4	0.00
03/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3356	4	3	4	0.00
03/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	3334	4	3	4	0.00
03/01/2023	R248 On 02-November-23			Bond Future	11.63	77.7423	78.4319	77.7423	13,000.00
03/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	4982	5	5	5	0.00
03/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4950	5	5	5	0.00
03/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4919	5	5	5	0.00
03/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5896	6	6	6	0.00
03/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5963	6	6	6	0.00
03/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5929	6	6	6	0.00
03/01/2023	R248 On 01-February-24			Bond Future	11.73	79.3353	80.0389	79.3353	0.00
03/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7220	7	7	7	0.00
03/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7149	7	7	7	0.00
03/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7185	7	7	7	0.00
03/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4630	5	5	5	0.00
03/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4654	5	5	5	0.00
03/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4606	5	5	5	0.00