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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	2025 On 04-May-23			Bond Future	169.12	169.1816	169.1245	169.1816	5,381.00
03/03/2023	2025 On 03-August-23			Bond Future	170.77	170.8236	170.7660	170.8236	214.00
03/03/2023	2025 On 02-November-23			Bond Future	174.25	174.3161	174.2521	174.3161	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
03/03/2023	2025 On 01-February-24			Bond Future	176.16	176.2398	176.1637	176.2398	0.00
03/03/2023	2025 On 02-May-24			Bond Future	179.73	179.7647	179.7268	179.7647	0.00
03/03/2023	2029 On 04-May-23			Bond Future	121.40	121.1365	121.3954	121.1365	2,115.00
03/03/2023	2029 On 03-August-23			Bond Future	123.82	123.5518	123.8174	123.5518	728.00
03/03/2023	2029 On 02-November-23			Bond Future	125.03	124.7584	125.0251	124.7584	0.00
03/03/2023	2029 On 01-February-24			Bond Future	127.67	127.4065	127.6711	127.4065	0.00
03/03/2023	2029 On 02-May-24			Bond Future	128.90	128.6048	128.9035	128.6048	0.00
03/03/2023	2030 On 04-May-23			Bond Future	10.21	91.4320	91.5867	91.4320	85,795.00
03/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	234	0	0	0	150.00
03/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7768	8	8	8	0.00
03/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9544	9	10	9	0.00
03/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9812	10	10	10	0.00
03/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2533	2	3	2	350.00
03/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6127	6	6	6	0.00
03/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2179	2	2	2	0.00
03/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	25	0	0	0	388.00
03/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	315	0	0	0	479.00
03/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5042	5	5	5	0.00
03/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2117	2	2	2	0.00
03/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2148	2	2	2	0.00
03/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	441	0	0	0	388.00
03/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1816	2	2	2	479.00
03/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	793	1	1	1	1,080.00
03/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1720	2	2	2	0.00
03/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	870	1	1	1	0.00
03/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2368	2	2	2	0.00
03/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	719	1	1	1	0.00
03/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	732	1	1	1	0.00
03/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	161	0	0	0	150.00
03/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2748	3	3	3	0.00
03/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5472	6	5	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
03/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	3083	3	3	3	0.00
03/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	707	1	1	1	0.00
03/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	93	0	0	0	388.00
03/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	582	1	1	1	0.00
03/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	11	0	0	0	350.00
03/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	13	0	0	0	479.00
03/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	41	0	0	0	1,080.00
03/03/2023	2030 On 03-August-23			Bond Future	10.32	89.2260	89.3848	89.2260	11,931.00
03/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5026	5	5	5	0.00
03/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9296	9	9	9	0.00
03/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10357	10	10	10	0.00
03/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	4993	5	5	5	0.00
03/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2228	2	2	2	1,012.00
03/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2866	3	3	3	350.00
03/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	4960	5	5	5	0.00
03/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	706	1	1	1	0.00
03/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1473	2	1	2	0.00
03/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	691	1	1	1	0.00
03/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	94	0	0	0	350.00
03/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	153	0	0	0	1,012.00
03/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1902	2	2	2	0.00
03/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	699	1	1	1	0.00
03/03/2023	2030 On 02-November-23			Bond Future	10.43	91.0296	91.1889	91.0296	29.00
03/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5601	6	6	6	0.00
03/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3431	3	3	3	0.00
03/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3379	3	3	3	0.00
03/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3405	3	3	3	0.00
03/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1752	2	2	2	800.00
03/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1010	1	1	1	800.00
03/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4707	5	5	5	0.00
03/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3279	3	3	3	0.00
03/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1837	2	2	2	0.00
03/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1851	2	2	2	0.00

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03/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1822	2	2	2	0.00
03/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	990	1	1	1	800.00
03/03/2023	2030 On 01-February-24			Bond Future	10.53	88.9366	89.0936	88.9366	0.00
03/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4903	5	5	5	0.00
03/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7067	7	7	7	0.00
03/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1900	2	2	2	400.00
03/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4765	5	5	5	0.00
03/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4875	5	5	5	0.00
03/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1162	1	1	1	400.00
03/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	4931	5	5	5	0.00
03/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1668	2	2	2	1,360.00
03/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4150	4	4	4	0.00
03/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1619	2	2	2	0.00
03/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	994	1	1	1	400.00
03/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5169	5	5	5	0.00
03/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1641	2	2	2	0.00
03/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1685	2	2	2	1,360.00
03/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3798	4	4	4	0.00
03/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1630	2	2	2	0.00
03/03/2023	2030 On 02-May-24			Bond Future	10.67	90.6919	90.8731	90.6919	0.00
03/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1518	1	2	1	0.00
03/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1490	1	1	1	0.00
03/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1504	1	2	1	0.00
03/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4902	5	5	5	0.00
03/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4929	5	5	5	0.00
03/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4875	5	5	5	0.00
03/03/2023	2032 On 04-May-23			Bond Future	10.77	86.5585	86.6845	86.5585	184,552.00
03/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	89	0	0	0	6,500.00
03/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	193	0	0	0	730.00
03/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2211	2	2	2	0.00
03/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1794	2	2	2	0.00
03/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1825	2	2	2	0.00

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03/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	487	0	0	0	500.00
03/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1109	1	1	1	400.00
03/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	903	1	1	1	730.00
03/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1856	2	2	2	0.00
03/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2414	2	2	2	0.00
03/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1284	1	1	1	0.00
03/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	70	0	0	0	500.00
03/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3561	3	4	3	400.00
03/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12265	12	12	12	0.00
03/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	7	0	0	0	400.00
03/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4931	5	5	5	0.00
03/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	937	1	1	1	730.00
03/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1231	1	1	1	0.00
03/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	2120	2	2	2	0.00
03/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1860	2	2	2	0.00
03/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2908	3	3	3	0.00
03/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1251	1	1	1	0.00
03/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1270	1	1	1	0.00
03/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	1033	1	1	1	13,000.00
03/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1676	2	2	2	500.00
03/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4056	4	4	4	0.00
03/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	559	1	1	1	0.00
03/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5186	5	5	5	0.00
03/03/2023	2032 On 03-August-23			Bond Future	10.88	88.2634	88.3930	88.2634	2,600.00
03/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5236	5	5	5	0.00
03/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5272	5	5	5	0.00
03/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5308	5	5	5	0.00
03/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5781	6	6	6	5,000.00
03/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1222	1	1	1	1,500.00
03/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	435	0	0	0	1,500.00
03/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7142	7	7	7	0.00
03/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4188	4	4	4	0.00
03/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	913	1	1	1	0.00

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03/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	1042	1	1	1	0.00
03/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	1052	1	1	1	0.00
03/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	1063	1	1	1	0.00
03/03/2023	2032 On 02-November-23			Bond Future	11.00	85.8877	86.0172	85.8877	0.00
03/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3714	4	4	4	0.00
03/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3686	4	4	4	0.00
03/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3743	4	4	4	0.00
03/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2583	3	3	3	0.00
03/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2621	3	3	3	0.00
03/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2602	3	3	3	0.00
03/03/2023	2032 On 01-February-24			Bond Future	11.11	87.6926	87.8195	87.6926	0.00
03/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5581	6	6	6	0.00
03/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8105	8	8	8	0.00
03/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2639	3	3	3	1,200.00
03/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5519	6	6	6	0.00
03/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5550	6	6	6	0.00
03/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1362	1	1	1	1,200.00
03/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6780	7	7	7	0.00
03/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2170	2	2	2	0.00
03/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2184	2	2	2	0.00
03/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4310	4	4	4	0.00
03/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1316	1	1	1	1,200.00
03/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2156	2	2	2	0.00
03/03/2023	2032 On 02-May-24			Bond Future	11.24	85.2663	85.4158	85.2663	0.00
03/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2304	2	2	2	0.00
03/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2286	2	2	2	0.00
03/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2322	2	2	2	0.00
03/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5552	6	6	6	0.00
03/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5612	6	6	6	0.00
03/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5582	6	6	6	0.00
03/03/2023	2033 On 04-May-23			Bond Future	115.45	115.4599	115.4480	115.4599	1,540.00
03/03/2023	2033 On 03-August-23			Bond Future	117.75	117.7620	117.7512	117.7620	6,141.00

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03/03/2023	2033 On 02-November-23			Bond Future	118.75	118.7611	118.7455	118.7611	0.00
03/03/2023	2033 On 01-February-24			Bond Future	121.26	121.2819	121.2586	121.2819	0.00
03/03/2023	2033 On 02-May-24			Bond Future	122.27	122.2634	122.2669	122.2634	0.00
03/03/2023	2037 On 04-May-23			Bond Future	11.46	81.7440	82.0375	81.7440	63,174.00
03/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	812	1	1	1	400.00
03/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11740	11	12	11	0.00
03/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1470	1	1	1	0.00
03/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2972	3	3	3	400.00
03/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	674	1	1	1	703.00
03/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3599	3	4	3	0.00
03/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1417	1	1	1	0.00
03/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1443	1	1	1	0.00
03/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2318	3	2	3	0.00
03/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2351	3	2	3	0.00
03/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	29	0	0	0	400.00
03/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3712	4	4	4	0.00
03/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3363	4	3	4	0.00
03/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1145	1	1	1	0.00
03/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2286	2	2	2	0.00
03/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	884	1	1	1	703.00
03/03/2023	2037 On 03-August-23			Bond Future	11.58	79.0968	79.3970	79.0968	74,072.00
03/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4961	5	5	5	0.00
03/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	590	1	1	1	1,800.00
03/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1591	1	2	1	1,800.00
03/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4925	5	5	5	0.00
03/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4888	5	5	5	0.00
03/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1918	2	2	2	0.00
03/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1901	2	2	2	0.00
03/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5014	5	5	5	0.00
03/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8411	9	8	9	0.00
03/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1884	2	2	2	0.00
03/03/2023	2037 On 02-November-23			Bond Future	11.70	80.6957	80.9996	80.6957	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
03/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3391	3	3	3	0.00
03/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3419	3	3	3	0.00
03/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3447	3	3	3	0.00
03/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4218	4	4	4	0.00
03/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4190	4	4	4	0.00
03/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4161	4	4	4	0.00
03/03/2023	2037 On 01-February-24			Bond Future	11.81	78.1354	78.4407	78.1354	0.00
03/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5941	6	6	6	0.00
03/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5974	6	6	6	0.00
03/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	6007	6	6	6	0.00
03/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3210	3	3	3	0.00
03/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3229	3	3	3	0.00
03/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3249	3	3	3	0.00
03/03/2023	2037 On 02-May-24			Bond Future	11.94	79.6764	80.0066	79.6764	0.00
03/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3279	3	3	3	0.00
03/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3325	3	3	3	0.00
03/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3302	3	3	3	0.00
03/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6065	6	6	6	0.00
03/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6099	6	6	6	0.00
03/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6032	6	6	6	0.00
03/03/2023	2038 On 04-May-23			Bond Future	128.54	128.7064	128.5395	128.7064	4,625.00
03/03/2023	2038 On 03-August-23			Bond Future	129.15	129.3250	129.1546	129.3250	0.00
03/03/2023	2038 On 02-November-23			Bond Future	131.79	131.9691	131.7911	131.9691	0.00
03/03/2023	2038 On 01-February-24			Bond Future	132.58	132.7720	132.5824	132.7720	0.00
03/03/2023	2038 On 02-May-24			Bond Future	135.26	135.4266	135.2633	135.4266	0.00
03/03/2023	2040 On 04-May-23			Bond Future	11.55	83.4027	83.7193	83.4027	51,460.00
03/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	51	0	0	0	388.00
03/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	331	0	0	0	486.00
03/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	560	1	1	1	388.00
03/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	10738	10	11	10	0.00
03/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1836	2	2	2	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	4001	4	4	4	0.00
03/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	735	1	1	1	684.00
03/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1626	2	2	2	0.00
03/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1655	2	2	2	0.00
03/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1684	2	2	2	0.00
03/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	7446	7	7	7	0.00
03/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	274	0	0	0	388.00
03/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	82	0	0	0	486.00
03/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2422	3	2	3	0.00
03/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	949	1	1	1	684.00
03/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	5701	6	6	6	0.00
03/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2456	3	2	3	0.00
03/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2490	3	2	3	0.00
03/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4072	4	4	4	0.00
03/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2258	2	2	2	0.00
03/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	4634	5	5	5	0.00
03/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	9424	10	9	10	0.00
03/03/2023	2040 On 03-August-23			Bond Future	11.67	80.5376	80.8614	80.5376	99,201.00
03/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	5373	5	5	5	0.00
03/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	5334	5	5	5	0.00
03/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	5412	5	5	5	0.00
03/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2065	2	2	2	0.00
03/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2102	2	2	2	0.00
03/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2084	2	2	2	0.00
03/03/2023	2040 On 02-November-23			Bond Future	11.78	82.1657	82.4936	82.1657	0.00
03/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3623	3	4	3	0.00
03/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3593	3	4	3	0.00
03/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3563	3	4	3	0.00
03/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	4764	5	5	5	0.00
03/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4700	5	5	5	0.00
03/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4732	5	5	5	0.00
03/03/2023	2040 On 01-February-24			Bond Future	11.88	79.3859	79.7157	79.3859	6.00
03/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	6059	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
03/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	6024	6	6	6	0.00
03/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5989	6	6	6	0.00
03/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3399	4	3	4	0.00
03/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3378	4	3	4	0.00
03/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3357	4	3	4	0.00
03/03/2023	2040 On 02-May-24			Bond Future	12.01	80.9514	81.3068	80.9514	0.00
03/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3667	4	4	4	0.00
03/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3640	4	4	4	0.00
03/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3613	4	4	4	0.00
03/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	5993	7	6	7	0.00
03/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6061	7	6	7	0.00
03/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6027	7	6	7	0.00
03/03/2023	2044 On 04-May-23			Bond Future	11.63	79.6686	79.9239	79.6686	55,641.00
03/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	1446	1	1	1	0.00
03/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	4524	4	5	4	0.00
03/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	2465	2	2	2	0.00
03/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	3438	3	3	3	0.00
03/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	1392	1	1	1	0.00
03/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	1418	1	1	1	0.00
03/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	2792	3	3	3	0.00
03/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1742	2	2	2	4,423.00
03/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	2830	3	3	3	0.00
03/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1187	1	1	1	4,423.00
03/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	795	1	1	1	1,798.00
03/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	2754	3	3	3	0.00
03/03/2023	2044 On 03-August-23			Bond Future	11.75	76.8552	77.1165	76.8552	21,473.00
03/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4984	5	5	5	0.00
03/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	3490	3	3	3	0.00
03/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4946	5	5	5	0.00
03/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	4354	4	4	4	0.00
03/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4909	5	5	5	0.00
03/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2493	3	2	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
03/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2830	3	3	3	4,754.00
03/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2472	3	2	3	0.00
03/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3490	4	3	4	3,076.00
03/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2451	3	2	3	0.00
03/03/2023	2044 On 02-November-23			Bond Future	11.86	78.4088	78.6731	78.4088	0.00
03/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	3328	3	3	3	0.00
03/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	3299	3	3	3	0.00
03/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	3357	3	3	3	0.00
03/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5138	5	5	5	0.00
03/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5207	5	5	5	0.00
03/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5173	5	5	5	0.00
03/03/2023	2044 On 01-February-24			Bond Future	11.96	75.6753	75.9402	75.6753	0.00
03/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5721	6	6	6	0.00
03/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5687	6	6	6	0.00
03/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5756	6	6	6	0.00
03/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	3808	4	4	4	0.00
03/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	3855	4	4	4	0.00
03/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	3831	4	4	4	0.00
03/03/2023	2044 On 02-May-24			Bond Future	12.08	77.1675	77.4560	77.1675	0.00
03/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3673	4	4	4	0.00
03/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3647	4	4	4	0.00
03/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3699	4	4	4	0.00
03/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6191	7	6	7	0.00
03/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6264	7	6	7	0.00
03/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6227	7	6	7	0.00
03/03/2023	2046 On 04-May-23			Bond Future	112.08	113.0798	112.0779	113.0798	17,308.00
03/03/2023	2046 On 03-August-23			Bond Future	114.31	115.3344	114.3141	115.3344	0.00
03/03/2023	2046 On 02-November-23			Bond Future	114.57	115.6192	114.5735	115.6192	0.00
03/03/2023	2046 On 01-February-24			Bond Future	117.00	118.0737	116.9988	118.0737	0.00
03/03/2023	2046 On 02-May-24			Bond Future	117.24	118.3129	117.2432	118.3129	0.00
03/03/2023	2050 On 04-May-23			Bond Future	115.34	115.4520	115.3388	115.4520	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2023	2050 On 03-August-23			Bond Future	115.47	115.5843	115.4691	115.5843	0.00
03/03/2023	2050 On 02-November-23			Bond Future	117.83	117.9474	117.8262	117.9474	0.00
03/03/2023	2050 On 01-February-24			Bond Future	118.09	118.2252	118.0943	118.2252	0.00
03/03/2023	2050 On 02-May-24			Bond Future	120.48	120.5888	120.4819	120.5888	0.00
03/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	AL37 On 04-May-23			Index Future	875.97	874.7390	875.9690	874.7390	0.00
03/03/2023	AL37 On 03-August-23			Index Future	893.23	891.9680	893.2320	891.9680	0.00
03/03/2023	AL37 On 02-November-23			Index Future	911.26	909.9960	911.2580	909.9960	0.00
03/03/2023	AL37 On 01-February-24			Index Future	930.34	929.1070	930.3380	929.1070	0.00
03/03/2023	AL37 On 02-May-24			Index Future	948.97	947.5040	948.9670	947.5040	0.00
03/03/2023	AL7T On 04-May-23			Index Future	1008.04	1005.7980	1008.0420	1005.7980	0.00
03/03/2023	AL7T On 03-August-23			Index Future	1027.91	1025.6090	1027.9080	1025.6090	0.00
03/03/2023	AL7T On 02-November-23			Index Future	1048.65	1046.3380	1048.6520	1046.3380	0.00
03/03/2023	AL7T On 01-February-24			Index Future	1070.61	1068.3120	1070.6090	1068.3120	0.00
03/03/2023	AL7T On 02-May-24			Index Future	1092.05	1089.4650	1092.0470	1089.4650	0.00
03/03/2023	ALBI On 04-May-23			Index Future	888.12	885.8300	888.1180	885.8300	100.00
03/03/2023	ALBI On 03-August-23			Index Future	905.62	903.2780	905.6210	903.2780	0.00
03/03/2023	ALBI On 02-November-23			Index Future	923.90	921.5350	923.8970	921.5350	0.00
03/03/2023	ALBI On 01-February-24			Index Future	943.24	940.8880	943.2410	940.8880	0.00
03/03/2023	ALBI On 02-May-24			Index Future	962.13	959.5180	962.1290	959.5180	0.00
03/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C025 On 31-January-25			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
03/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	C446 On 31-March-46			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
03/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2023	ES33 On 04-May-23			Bond Future	12.02	73.9265	74.7465	73.9265	0.00
03/03/2023	ES33 On 03-August-23			Bond Future	12.17	75.4005	76.2377	75.4005	350.00
03/03/2023	ES33 On 02-November-23			Bond Future	12.32	73.1475	73.9996	73.1475	0.00
03/03/2023	ES33 On 01-February-24			Bond Future	12.47	74.7008	75.5664	74.7008	0.00
03/03/2023	ES33 On 02-May-24			Bond Future	12.64	72.3977	73.2980	72.3977	0.00
03/03/2023	ES42 On 04-May-23			Bond Future	12.34	71.4986	72.4335	71.4986	0.00
03/03/2023	ES42 On 03-August-23			Bond Future	12.47	72.9242	73.8788	72.9242	4,000.00
03/03/2023	ES42 On 02-November-23			Bond Future	12.61	70.1528	71.1247	70.1528	0.00
03/03/2023	ES42 On 01-February-24			Bond Future	12.74	71.6432	72.6312	71.6432	0.00
03/03/2023	ES42 On 02-May-24			Bond Future	12.89	68.8116	69.8364	68.8116	0.00
03/03/2023	GOVI On 04-May-23			GOVI	875.26	873.1810	875.2610	873.1810	840.00
03/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	223810	20	22	20	0.00
03/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	223910	20	22	20	0.00
03/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	224010	20	22	20	0.00
03/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 03-August-23			GOVI	892.51	890.3800	892.5100	890.3800	0.00
03/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	552800	53	55	53	0.00
03/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	553000	53	55	53	0.00
03/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	552900	53	55	53	0.00
03/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-November-23			GOVI	910.52	908.3760	910.5210	908.3760	0.00
03/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	247210	23	25	23	0.00
03/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	247110	23	25	23	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
03/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	247010	23	25	23	0.00
03/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 01-February-24			GOVI	929.59	927.4520	929.5860	927.4520	0.00
03/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	496060	47	50	47	0.00
03/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	495960	47	50	47	0.00
03/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	495860	47	50	47	0.00
03/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-May-24			GOVI	948.20	945.8170	948.2000	945.8170	0.00
03/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	27700	5	3	5	0.00
03/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	27800	5	3	5	0.00
03/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	27900	5	3	5	0.00
03/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2023	IGOV On 04-May-23			Index Future	325.65	326.1380	325.6490	326.1380	655.00
03/03/2023	IGOV On 03-August-23			Index Future	332.15	332.6400	332.1460	332.6400	0.00
03/03/2023	IGOV On 02-November-23			Index Future	338.93	339.4410	338.9260	339.4410	0.00
03/03/2023	IGOV On 01-February-24			Index Future	346.10	346.6450	346.0980	346.6450	0.00
03/03/2023	IGOV On 02-May-24			Index Future	353.10	353.5840	353.1020	353.5840	0.00
03/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
03/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.4500	92.5100	92.4500	0.00
03/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.76	92.2250	92.2450	92.2250	0.00
03/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.78	92.1700	92.2200	92.1700	0.00
03/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.95	92.0550	92.0550	92.0550	0.00
03/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.97	92.0400	92.0300	92.0400	0.00
03/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.04	91.9700	91.9600	91.9700	0.00
03/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.06	91.9500	91.9400	91.9500	75.00
03/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.09	91.9200	91.9150	91.9200	272.00
03/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.05	91.9550	91.9550	91.9550	0.00
03/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	92.0350	92.0400	92.0350	0.00
03/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.0750	92.0900	92.0750	68.00
03/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.86	92.1250	92.1450	92.1250	0.00
03/03/2023	R035 On 04-May-23			Bond Future	11.22	86.3163	86.5183	86.3163	158,829.00
03/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	45	0	0	0	388.00
03/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	299	0	0	0	491.00
03/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4269	4	4	4	0.00
03/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1836	2	2	2	0.00
03/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3972	4	4	4	0.00
03/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	434	0	0	0	770.00
03/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10347	10	10	10	0.00
03/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6951	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1776	2	2	2	0.00
03/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1806	2	2	2	0.00
03/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	496	0	0	0	388.00
03/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1360	1	1	1	770.00
03/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1688	2	2	2	491.00
03/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2345	2	2	2	0.00
03/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4171	4	4	4	0.00
03/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1835	2	2	2	0.00
03/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	220	0	0	0	388.00
03/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	55	0	0	0	491.00
03/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4415	5	4	5	0.00
03/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	724	1	1	1	1,035.00
03/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1975	2	2	2	0.00
03/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	642	1	1	1	770.00
03/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1890	2	2	2	0.00
03/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1863	2	2	2	0.00
03/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5083	5	5	5	0.00
03/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8472	9	8	9	0.00
03/03/2023	R035 On 03-August-23			Bond Future	11.34	88.0165	88.2234	88.0165	6,761.00
03/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5285	5	5	5	0.00
03/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5323	5	5	5	0.00
03/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5360	5	5	5	0.00
03/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1732	2	2	2	0.00
03/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1747	2	2	2	0.00
03/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1763	2	2	2	0.00
03/03/2023	R035 On 02-November-23			Bond Future	11.46	85.2911	85.4997	85.2911	0.00
03/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3657	4	4	4	0.00
03/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1714	2	2	2	400.00
03/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8637	8	9	8	0.00
03/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3599	3	4	3	0.00
03/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3628	4	4	4	0.00
03/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2809	3	3	3	400.00
03/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3826	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
03/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3853	4	4	4	0.00
03/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1399	1	1	1	400.00
03/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6521	7	7	7	0.00
03/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4695	5	5	5	0.00
03/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3800	4	4	4	0.00
03/03/2023	R035 On 01-February-24			Bond Future	11.57	87.0833	87.2909	87.0833	0.00
03/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10848	11	11	11	0.00
03/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6247	6	6	6	0.00
03/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6314	6	6	6	0.00
03/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3131	3	3	3	400.00
03/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6281	6	6	6	0.00
03/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	2066	2	2	2	400.00
03/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7461	8	7	8	0.00
03/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5635	6	6	6	0.00
03/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3026	3	3	3	0.00
03/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3043	3	3	3	0.00
03/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3008	3	3	3	0.00
03/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1440	1	1	1	400.00
03/03/2023	R035 On 02-May-24			Bond Future	11.70	84.2977	84.5294	84.2977	0.00
03/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3272	3	3	3	0.00
03/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3226	3	3	3	0.00
03/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3248	3	3	3	0.00
03/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5976	6	6	6	0.00
03/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6009	6	6	6	0.00
03/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5943	6	6	6	0.00
03/03/2023	R186 On 04-May-23			Bond Future	8.60	109.7018	109.8062	109.7018	96,442.00
03/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	408	0	0	0	200.00
03/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1184	1	1	1	0.00
03/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1205	1	1	1	0.00
03/03/2023	R186 On 04-May-23		Call	Bond Future	9806	0	10	0	0.00
03/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1227	1	1	1	0.00
03/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	466	1	0	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
03/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	456	1	0	1	0.00
03/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	476	1	0	1	0.00
03/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1157	1	1	1	200.00
03/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
03/03/2023	R186 On 03-August-23			Bond Future	8.65	106.5579	106.6658	106.5579	0.00
03/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3529	3	4	3	0.00
03/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3480	3	3	3	0.00
03/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3505	3	4	3	0.00
03/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	331	0	0	0	0.00
03/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	335	0	0	0	0.00
03/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	327	0	0	0	0.00
03/03/2023	R186 On 02-November-23			Bond Future	8.69	108.7119	108.8188	108.7119	1,161.00
03/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	4989	5	5	5	0.00
03/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2724	3	3	3	0.00
03/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2744	3	3	3	0.00
03/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2764	3	3	3	0.00
03/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2282	2	2	2	1,715.00
03/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	827	1	1	1	0.00
03/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	834	1	1	1	0.00
03/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	1023	1	1	1	0.00
03/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	841	1	1	1	0.00
03/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	342	0	0	0	1,715.00
03/03/2023	R186 On 01-February-24			Bond Future	8.71	105.6895	105.7920	105.6895	0.00
03/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	2994	3	3	3	0.00
03/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	2957	3	3	3	0.00
03/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	2975	3	3	3	0.00
03/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	940	1	1	1	0.00
03/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	953	1	1	1	0.00
03/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	946	1	1	1	0.00
03/03/2023	R186 On 02-May-24			Bond Future	8.77	107.7760	107.9055	107.7760	0.00
03/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	807	1	1	1	0.00
03/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	816	1	1	1	0.00
03/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	825	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
03/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2646	3	3	3	0.00
03/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2661	3	3	3	0.00
03/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2677	3	3	3	0.00
03/03/2023	R197 On 04-May-23			Bond Future	335.85	335.8914	335.8472	335.8914	309.00
03/03/2023	R197 On 03-August-23			Bond Future	333.51	333.5533	333.5101	333.5533	0.00
03/03/2023	R197 On 02-November-23			Bond Future	340.32	340.3729	340.3186	340.3729	0.00
03/03/2023	R202 On 04-May-23			Bond Future	251.72	251.7450	251.7192	251.7450	4,960.00
03/03/2023	R202 On 03-August-23			Bond Future	251.94	251.9656	251.9411	251.9656	460.00
03/03/2023	R202 On 02-November-23			Bond Future	257.08	257.1170	257.0843	257.1170	0.00
03/03/2023	R202 On 01-February-24			Bond Future	257.60	257.6538	257.6044	257.6538	0.00
03/03/2023	R202 On 02-May-24			Bond Future	262.81	262.8054	262.8134	262.8054	0.00
03/03/2023	R209 On 04-May-23			Bond Future	11.24	66.8454	67.1010	66.8454	19,542.00
03/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	1046	1	1	1	1,250.00
03/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1291	1	1	1	0.00
03/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2383	2	2	2	2,250.00
03/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	6164	6	6	6	0.00
03/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	63	0	0	0	500.00
03/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	314	0	0	0	4,500.00
03/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1244	1	1	1	0.00
03/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1267	1	1	1	0.00
03/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1976	2	2	2	0.00
03/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2004	2	2	2	0.00
03/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4208	4	4	4	0.00
03/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1079	1	1	1	0.00
03/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6772	7	7	7	0.00
03/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	185	0	0	0	9,750.00
03/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1948	2	2	2	0.00
03/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2272	2	2	2	8,250.00
03/03/2023	R209 On 03-August-23			Bond Future	11.34	68.1621	68.4236	68.1621	1,690.00
03/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4463	4	4	4	0.00
03/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1250	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4398	4	4	4	0.00
03/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4431	4	4	4	0.00
03/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	446	0	0	0	1,800.00
03/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7645	8	8	8	0.00
03/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1535	2	2	2	0.00
03/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4572	5	5	5	0.00
03/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1564	2	2	2	0.00
03/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1550	2	2	2	0.00
03/03/2023	R209 On 02-November-23			Bond Future	11.45	66.3884	66.6532	66.3884	741.00
03/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	3038	3	3	3	0.00
03/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2988	3	3	3	0.00
03/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	3013	3	3	3	0.00
03/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3546	4	4	4	0.00
03/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3570	4	4	4	0.00
03/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3521	4	4	4	0.00
03/03/2023	R209 On 01-February-24			Bond Future	11.55	67.7836	68.0497	67.7836	0.00
03/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5421	5	5	5	0.00
03/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5450	5	5	5	0.00
03/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5480	5	5	5	0.00
03/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2687	3	3	3	0.00
03/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2704	3	3	3	0.00
03/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2720	3	3	3	0.00
03/03/2023	R209 On 02-May-24			Bond Future	11.66	65.9721	66.2592	65.9721	0.00
03/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2950	3	3	3	0.00
03/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2909	3	3	3	0.00
03/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2930	3	3	3	0.00
03/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5277	5	5	5	0.00
03/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5306	5	5	5	0.00
03/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5248	5	5	5	0.00
03/03/2023	R210 On 04-May-23			Bond Future	223.46	223.5432	223.4635	223.5432	386.00
03/03/2023	R210 On 03-August-23			Bond Future	227.92	228.0005	227.9218	228.0005	300.00
03/03/2023	R210 On 02-November-23			Bond Future	229.43	229.5190	229.4305	229.5190	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
03/03/2023	R210 On 01-February-24			Bond Future	234.29	234.3910	234.2865	234.3910	0.00
03/03/2023	R210 On 02-May-24			Bond Future	235.81	235.8625	235.8090	235.8625	0.00
03/03/2023	R213 On 04-May-23			Bond Future	10.56	82.5459	82.7056	82.5459	33,941.00
03/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1805	2	2	2	0.00
03/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1834	2	2	2	0.00
03/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1863	2	2	2	0.00
03/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	982	1	1	1	0.00
03/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	998	1	1	1	0.00
03/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	1015	1	1	1	0.00
03/03/2023	R213 On 03-August-23			Bond Future	10.67	84.1718	84.3355	84.1718	0.00
03/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4911	5	5	5	0.00
03/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4944	5	5	5	0.00
03/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4977	5	5	5	0.00
03/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	824	1	1	1	0.00
03/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	815	1	1	1	0.00
03/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	832	1	1	1	0.00
03/03/2023	R213 On 02-November-23			Bond Future	10.78	82.3203	82.4849	82.3203	5,775.00
03/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3514	3	4	3	0.00
03/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3540	3	4	3	0.00
03/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3567	3	4	3	0.00
03/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2075	2	2	2	0.00
03/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2091	2	2	2	0.00
03/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2107	2	2	2	0.00
03/03/2023	R213 On 01-February-24			Bond Future	10.90	84.0499	84.2128	84.0499	0.00
03/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5167	5	5	5	0.00
03/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5110	5	5	5	0.00
03/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5138	5	5	5	0.00
03/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1777	2	2	2	0.00
03/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1789	2	2	2	0.00
03/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1765	2	2	2	0.00
03/03/2023	R213 On 02-May-24			Bond Future	11.03	82.1570	82.3423	82.1570	0.00
03/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1875	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
03/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1891	2	2	2	0.00
03/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1907	2	2	2	0.00
03/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4972	5	5	5	0.00
03/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4999	5	5	5	0.00
03/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	5027	5	5	5	0.00
03/03/2023	R214 On 04-May-23			Bond Future	11.41	63.9167	64.1574	63.9167	22,780.00
03/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1620	2	2	2	0.00
03/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1593	1	2	1	0.00
03/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1566	1	2	1	0.00
03/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1821	2	2	2	0.00
03/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1795	2	2	2	0.00
03/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1768	2	2	2	0.00
03/03/2023	R214 On 03-August-23			Bond Future	11.51	65.1756	65.4218	65.1756	2,980.00
03/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4899	5	5	5	0.00
03/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4831	5	5	5	0.00
03/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4865	5	5	5	0.00
03/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1633	2	2	2	0.00
03/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1648	2	2	2	0.00
03/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1619	2	2	2	0.00
03/03/2023	R214 On 02-November-23			Bond Future	11.61	63.1940	63.4432	63.1940	0.00
03/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	3061	3	3	3	0.00
03/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	3113	3	3	3	0.00
03/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	3087	3	3	3	0.00
03/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	3850	4	4	4	0.00
03/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	3877	4	4	4	0.00
03/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	3823	4	4	4	0.00
03/03/2023	R214 On 01-February-24			Bond Future	11.70	64.5219	64.7724	64.5219	0.00
03/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	5070	5	5	5	0.00
03/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	5100	5	5	5	0.00
03/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	5130	5	5	5	0.00
03/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	2868	3	3	3	0.00
03/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	2886	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
03/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	2904	3	3	3	0.00
03/03/2023	R214 On 02-May-24			Bond Future	11.81	62.4965	62.7667	62.4965	0.00
03/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	3261	3	3	3	0.00
03/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	3237	3	3	3	0.00
03/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	3213	3	3	3	0.00
03/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5003	5	5	5	0.00
03/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	4974	5	5	5	0.00
03/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	4946	5	5	5	0.00
03/03/2023	R248 On 04-May-23			Bond Future	11.50	78.9196	79.2173	78.9196	237,035.00
03/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1653	2	2	2	0.00
03/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1623	2	2	2	0.00
03/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	144	0	0	0	1,500.00
03/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	1025	1	1	1	1,500.00
03/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1683	2	2	2	0.00
03/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2675	3	3	3	0.00
03/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	7982	8	8	8	0.00
03/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	2750	3	3	3	0.00
03/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2712	3	3	3	0.00
03/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	3725	4	4	4	0.00
03/03/2023	R248 On 03-August-23			Bond Future	11.60	80.4740	80.7784	80.4740	0.00
03/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	5427	5	5	5	0.00
03/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	5387	5	5	5	0.00
03/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	5467	5	5	5	0.00
03/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2302	2	2	2	0.00
03/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2343	3	2	3	0.00
03/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2322	3	2	3	0.00
03/03/2023	R248 On 02-November-23			Bond Future	11.70	77.6597	77.9679	77.6597	0.00
03/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3726	4	4	4	0.00
03/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3695	4	4	4	0.00
03/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3664	4	4	4	0.00
03/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5104	5	5	5	0.00
03/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5173	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
03/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5138	5	5	5	0.00
03/03/2023	R248 On 01-February-24			Bond Future	11.80	79.2916	79.6014	79.2916	13,000.00
03/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	6093	6	6	6	0.00
03/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	6057	6	6	6	0.00
03/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	6021	6	6	6	0.00
03/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	3963	4	4	4	0.00
03/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	3939	4	4	4	0.00
03/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	3916	4	4	4	0.00
03/03/2023	R248 On 02-May-24			Bond Future	11.91	76.4153	76.7495	76.4153	0.00
03/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3788	4	4	4	0.00
03/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3760	4	4	4	0.00
03/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3733	4	4	4	0.00
03/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	6527	7	7	7	0.00
03/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	6604	7	7	7	0.00
03/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	6566	7	7	7	0.00