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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	2025 On 02-February-23			Bond Future	166.30	166.2585	166.2961	166.2585	6,568.00
04/01/2023	2025 On 04-May-23			Bond Future	169.53	169.4978	169.5337	169.4978	0.00
04/01/2023	2025 On 03-August-23			Bond Future	171.29	171.2603	171.2946	171.2603	0.00
04/01/2023	2025 On 02-November-23			Bond Future	174.78	174.7457	174.7810	174.7457	0.00
04/01/2023	2025 On 01-February-24			Bond Future	176.53	176.4951	176.5317	176.4951	0.00
04/01/2023	2029 On 02-February-23			Bond Future	120.78	120.6302	120.7797	120.6302	1,476.00
04/01/2023	2029 On 04-May-23			Bond Future	121.84	121.6850	121.8357	121.6850	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
04/01/2023	2029 On 03-August-23			Bond Future	124.36	124.2028	124.3551	124.2028	0.00
04/01/2023	2029 On 02-November-23			Bond Future	125.56	125.4008	125.5563	125.4008	0.00
04/01/2023	2029 On 01-February-24			Bond Future	128.10	127.9406	128.0998	127.9406	0.00
04/01/2023	2030 On 02-February-23			Bond Future	10.04	89.7706	10.0436	89.7706	92,379.00
04/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
04/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
04/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	6643	6	6643	6	5,000.00
04/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	4868	5	4868	5	0.00
04/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5033	5	5033	5	0.00
04/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	868	1	868	1	0.00
04/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	478	0	478	0	388.00
04/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	702	1	702	1	0.00
04/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	408	0	408	0	0.00
04/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	1	0	0.00
04/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	5817	6	5817	6	5,000.00
04/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	819	1	819	1	0.00
04/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	844	1	844	1	0.00
04/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	425	0	425	0	0.00
04/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	4	0	4	0	0.00
04/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	221	0	221	0	0.00
04/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	2013	2	2013	2	102.00
04/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	4004	4	4004	4	0.00
04/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	1182	1	1182	1	102.00
04/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	1024	1	1024	1	0.00
04/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	40	0	40	0	0.00
04/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4784	5	4784	5	0.00
04/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	4588	5	4588	5	0.00
04/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	66	0	66	0	388.00
04/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5924	6	5924	6	0.00
04/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1588	2	1588	2	0.00
04/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	1470	2	1470	2	0.00
04/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1558	2	1558	2	0.00
04/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	1067	1	1067	1	0.00

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04/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	1045	1	1045	1	0.00
04/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	73	0	73	0	0.00
04/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	23	0	23	0	0.00
04/01/2023	2030 On 04-May-23			Bond Future	10.16	91.4979	10.1583	91.4979	0.00
04/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10169	10	10169	10	0.00
04/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	6711	6	6711	6	0.00
04/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8229	8	8229	8	0.00
04/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	9916	10	9916	10	0.00
04/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3191	3	3191	3	0.00
04/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1146	1	1146	1	150.00
04/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3506	3	3506	3	350.00
04/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	5728	5	5728	5	0.00
04/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	2864	3	2864	3	479.00
04/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3135	3	3135	3	0.00
04/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3163	3	3163	3	0.00
04/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1282	1	1282	1	479.00
04/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1463	1	1463	1	388.00
04/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	1871	2	1871	2	1,080.00
04/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	583	1	583	1	388.00
04/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5814	6	5814	6	0.00
04/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3781	4	3781	4	0.00
04/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2583	3	2583	3	0.00
04/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	3175	3	3175	3	0.00
04/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	3501	4	3501	4	0.00
04/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1519	2	1519	2	0.00
04/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1535	2	1535	2	0.00
04/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1703	2	1703	2	0.00
04/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	632	1	632	1	150.00
04/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1340	1	1340	1	0.00
04/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1503	2	1503	2	0.00
04/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	170	0	170	0	479.00
04/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	288	0	288	0	1,080.00
04/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	463	1	463	1	388.00

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04/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	153	0	153	0	350.00
04/01/2023	2030 On 03-August-23			Bond Future	10.26	89.3626	10.2580	89.3626	0.00
04/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	9936	10	9936	10	0.00
04/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	5918	6	5918	6	0.00
04/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	10922	11	10922	11	0.00
04/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	5856	6	5856	6	0.00
04/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3236	3	3236	3	1,012.00
04/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	3866	4	3866	4	350.00
04/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	5887	6	5887	6	0.00
04/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	1296	1	1296	1	0.00
04/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	2187	2	2187	2	0.00
04/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	1315	1	1315	1	0.00
04/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	372	0	372	0	350.00
04/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2623	3	2623	3	0.00
04/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	506	1	506	1	1,012.00
04/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	1306	1	1306	1	0.00
04/01/2023	2030 On 02-November-23			Bond Future	10.36	91.1607	10.3627	91.1607	0.00
04/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4189	4	4189	4	0.00
04/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4163	4	4163	4	0.00
04/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4137	4	4137	4	0.00
04/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2323	2	2323	2	0.00
04/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2308	2	2308	2	0.00
04/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2293	2	2293	2	0.00
04/01/2023	2030 On 01-February-24			Bond Future	10.48	88.9808	10.4811	88.9808	0.00
04/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5373	5	5373	5	0.00
04/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5345	5	5345	5	0.00
04/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5400	5	5400	5	0.00
04/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1880	2	1880	2	0.00
04/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1902	2	1902	2	0.00
04/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1891	2	1891	2	0.00
04/01/2023	2032 On 02-February-23			Bond Future	10.67	88.7429	10.6667	88.7429	112,020.00
04/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
04/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10009	10	10009	10	0.00

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04/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	5903	6	5903	6	0.00
04/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	421	0	421	0	0.00
04/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	439	0	439	0	0.00
04/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	135	0	135	0	0.00
04/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	293	0	293	0	8,000.00
04/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	1	0	500.00
04/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	25	0	25	0	750.00
04/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	4361	4	4361	4	0.00
04/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5219	5	5219	5	0.00
04/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	668	1	668	1	0.00
04/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1110	1	1110	1	750.00
04/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4137	4	4137	4	0.00
04/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	193	0	193	0	500.00
04/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	458	0	458	0	0.00
04/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1862	2	1862	2	0.00
04/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	2562	3	2562	3	0.00
04/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	181	0	181	0	8,000.00
04/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	1093	1	1093	1	0.00
04/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	1542	2	1542	2	454.00
04/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	99	0	99	0	0.00
04/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	160	0	160	0	8,000.00
04/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	4033	4	4033	4	0.00
04/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	6544	7	6544	7	0.00
04/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	2231	2	2231	2	0.00
04/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2829	3	2829	3	454.00
04/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1897	2	1897	2	0.00
04/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1932	2	1932	2	0.00
04/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	68	0	68	0	500.00
04/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	6	0	6	0	750.00
04/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	7467	8	7467	8	0.00
04/01/2023	2032 On 04-May-23			Bond Future	10.79	86.2904	10.7870	86.2904	66,415.00
04/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	2878	3	2878	3	0.00
04/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	2850	3	2850	3	0.00

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04/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2198	2	2198	2	400.00
04/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	12307	12	12307	12	0.00
04/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	2907	3	2907	3	0.00
04/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4404	4	4404	4	400.00
04/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	2385	3	2385	3	0.00
04/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	152	0	152	0	400.00
04/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	3054	3	3054	3	0.00
04/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	2430	3	2430	3	0.00
04/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	2407	3	2407	3	0.00
04/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1505	2	1505	2	0.00
04/01/2023	2032 On 03-August-23			Bond Future	10.89	88.0567	10.8913	88.0567	2,600.00
04/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6029	6	6029	6	0.00
04/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6063	6	6063	6	0.00
04/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6096	6	6096	6	0.00
04/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	6534	6	6534	6	5,000.00
04/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1707	2	1707	2	0.00
04/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1871	2	1871	2	0.00
04/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1884	2	1884	2	0.00
04/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1897	2	1897	2	0.00
04/01/2023	2032 On 02-November-23			Bond Future	11.01	85.6688	11.0086	85.6688	0.00
04/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4335	4	4335	4	0.00
04/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4307	4	4307	4	0.00
04/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4363	4	4363	4	0.00
04/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	3250	3	3250	3	0.00
04/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	3290	3	3290	3	0.00
04/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	3270	3	3270	3	0.00
04/01/2023	2032 On 01-February-24			Bond Future	11.13	87.3836	11.1349	87.3836	0.00
04/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	5742	6	5742	6	0.00
04/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	5711	6	5711	6	0.00
04/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	5681	5	5681	5	0.00
04/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2474	3	2474	3	0.00
04/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2459	3	2459	3	0.00
04/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2445	3	2445	3	0.00

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04/01/2023	2033 On 02-February-23			Bond Future	117.18	116.7466	117.1758	116.7466	7,312.00
04/01/2023	2033 On 04-May-23			Bond Future	118.07	117.6352	118.0710	117.6352	0.00
04/01/2023	2033 On 03-August-23			Bond Future	120.51	120.0691	120.5124	120.0691	0.00
04/01/2023	2033 On 02-November-23			Bond Future	121.54	121.0924	121.5448	121.0924	0.00
04/01/2023	2033 On 01-February-24			Bond Future	124.01	123.5450	124.0071	123.5450	0.00
04/01/2023	2037 On 02-February-23			Bond Future	11.39	79.9372	11.3864	79.9372	133,919.00
04/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	656	1	656	1	0.00
04/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	752	1	752	1	577.00
04/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	619	1	619	1	0.00
04/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	637	1	637	1	0.00
04/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	3739	4	3739	4	0.00
04/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	2712	3	2712	3	0.00
04/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	2755	3	2755	3	0.00
04/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	2461	3	2461	3	0.00
04/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	416	0	416	0	577.00
04/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	2669	3	2669	3	0.00
04/01/2023	2037 On 04-May-23			Bond Future	11.51	81.4754	11.5108	81.4754	0.00
04/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	11850	12	11850	12	0.00
04/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2651	3	2651	3	0.00
04/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1925	2	1925	2	400.00
04/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4073	4	4073	4	400.00
04/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4630	4	4630	4	0.00
04/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2596	2	2596	2	0.00
04/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1749	2	1749	2	703.00
04/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2624	3	2624	3	0.00
04/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3794	4	3794	4	0.00
04/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	5083	5	5083	5	0.00
04/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3826	4	3826	4	0.00
04/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4771	5	4771	5	0.00
04/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	435	0	435	0	400.00
04/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	2542	3	2542	3	0.00
04/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	2210	2	2210	2	703.00
04/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3763	4	3763	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
04/01/2023	2037 On 03-August-23			Bond Future	11.63	78.8848	11.6257	78.8848	0.00
04/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	5902	6	5902	6	0.00
04/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	5834	6	5834	6	0.00
04/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	5868	6	5868	6	0.00
04/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	3086	3	3086	3	0.00
04/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	3105	3	3105	3	0.00
04/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	3066	3	3066	3	0.00
04/01/2023	2037 On 02-November-23			Bond Future	11.74	80.4719	11.7418	80.4719	0.00
04/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4057	4	4057	4	0.00
04/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4085	4	4085	4	0.00
04/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4113	4	4113	4	0.00
04/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	5136	5	5136	5	0.00
04/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	5107	5	5107	5	0.00
04/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	5078	5	5078	5	0.00
04/01/2023	2037 On 01-February-24			Bond Future	11.87	77.8275	11.8679	77.8275	0.00
04/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6117	6	6117	6	0.00
04/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6149	6	6149	6	0.00
04/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6181	6	6181	6	0.00
04/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3715	4	3715	4	0.00
04/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3735	4	3735	4	0.00
04/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3755	4	3755	4	0.00
04/01/2023	2038 On 02-February-23			Bond Future	129.11	129.0972	129.1128	129.0972	3,782.00
04/01/2023	2038 On 04-May-23			Bond Future	131.63	131.6124	131.6266	131.6124	1,583.00
04/01/2023	2038 On 03-August-23			Bond Future	132.39	132.3731	132.3856	132.3731	0.00
04/01/2023	2038 On 02-November-23			Bond Future	135.08	135.0671	135.0802	135.0671	0.00
04/01/2023	2038 On 01-February-24			Bond Future	135.80	135.7887	135.8025	135.7887	0.00
04/01/2023	2040 On 02-February-23			Bond Future	11.47	81.6880	11.4702	81.6880	138,751.00
04/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	16	0	16	0	0.00
04/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	18	0	18	0	388.00
04/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	646	1	646	1	0.00
04/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4081	4	4081	4	0.00
04/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	628	1	628	1	0.00
04/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	369	0	369	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
04/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	4928	5	4928	5	0.00
04/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5081	5	5081	5	0.00
04/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	665	1	665	1	0.00
04/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	807	1	807	1	563.00
04/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	407	0	407	0	388.00
04/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3740	4	3740	4	0.00
04/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	2611	3	2611	3	0.00
04/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	417	0	417	0	563.00
04/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2930	3	2930	3	0.00
04/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	253	0	253	0	388.00
04/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	273	0	273	0	0.00
04/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	3025	3	3025	3	0.00
04/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2978	3	2978	3	0.00
04/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8647	9	8647	9	0.00
04/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3904	4	3904	4	0.00
04/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8867	9	8867	9	0.00
04/01/2023	2040 On 04-May-23			Bond Future	11.59	83.2600	11.5904	83.2600	300.00
04/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11067	11	11067	11	0.00
04/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3139	3	3139	3	486.00
04/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5138	5	5138	5	0.00
04/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2925	3	2925	3	0.00
04/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	583	1	583	1	388.00
04/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2955	3	2955	3	0.00
04/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1293	1	1293	1	486.00
04/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1666	2	1666	2	388.00
04/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1913	2	1913	2	684.00
04/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2985	3	2985	3	0.00
04/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8141	8	8141	8	0.00
04/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	1240	1	1240	1	388.00
04/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3993	4	3993	4	0.00
04/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6934	7	6934	7	0.00
04/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	681	1	681	1	486.00
04/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	2356	2	2356	2	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	5520	6	5520	6	0.00
04/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	6011	6	6011	6	0.00
04/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	4026	4	4026	4	0.00
04/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	10227	10	10227	10	0.00
04/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	4060	4	4060	4	0.00
04/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3831	4	3831	4	0.00
04/01/2023	2040 On 03-August-23			Bond Future	11.70	80.4553	11.7017	80.4553	0.00
04/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6291	6	6291	6	0.00
04/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6327	6	6327	6	0.00
04/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6364	6	6364	6	0.00
04/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	3231	3	3231	3	0.00
04/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	3252	3	3252	3	0.00
04/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	3273	3	3273	3	0.00
04/01/2023	2040 On 02-November-23			Bond Future	11.81	82.0741	11.8135	82.0741	0.00
04/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4359	4	4359	4	0.00
04/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4300	4	4300	4	0.00
04/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4330	4	4330	4	0.00
04/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5724	6	5724	6	0.00
04/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5660	6	5660	6	0.00
04/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5692	6	5692	6	0.00
04/01/2023	2040 On 01-February-24			Bond Future	11.93	79.2113	11.9345	79.2113	0.00
04/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	6463	6	6463	6	0.00
04/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	6429	6	6429	6	0.00
04/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	6395	6	6395	6	0.00
04/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4110	4	4110	4	0.00
04/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4087	4	4087	4	0.00
04/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4065	4	4065	4	0.00
04/01/2023	2044 On 02-February-23			Bond Future	11.48	78.4949	11.4830	78.4949	79,398.00
04/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	184	0	184	0	2,500.00
04/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2613	3	2613	3	0.00
04/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	733	1	733	1	0.00
04/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	817	1	817	1	0.00
04/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	26	0	26	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
04/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	453	0	453	0	2,500.00
04/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3743	4	3743	4	0.00
04/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3275	3	3275	3	0.00
04/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2407	2	2407	2	1,700.00
04/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	713	1	713	1	0.00
04/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	617	1	617	1	1,700.00
04/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	693	1	693	1	0.00
04/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2959	3	2959	3	0.00
04/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2911	3	2911	3	0.00
04/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	1027	1	1027	1	0.00
04/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	659	1	659	1	0.00
04/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	522	1	522	1	4,000.00
04/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3676	4	3676	4	0.00
04/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	922	1	922	1	2,500.00
04/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2679	3	2679	3	0.00
04/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8321	8	8321	8	0.00
04/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	3155	3	3155	3	0.00
04/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2864	3	2864	3	0.00
04/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	5161	5	5161	5	0.00
04/01/2023	2044 On 04-May-23			Bond Future	11.60	80.0054	11.5966	80.0054	0.00
04/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4091	4	4091	4	0.00
04/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5016	5	5016	5	0.00
04/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3028	3	3028	3	0.00
04/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6000	6	6000	6	0.00
04/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2997	3	2997	3	0.00
04/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2967	3	2967	3	0.00
04/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	4166	4	4166	4	0.00
04/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	4132	4	4132	4	0.00
04/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	3128	3	3128	3	4,115.00
04/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	2032	2	2032	2	1,500.00
04/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	4097	4	4097	4	0.00
04/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2525	3	2525	3	4,115.00
04/01/2023	2044 On 03-August-23			Bond Future	11.70	77.2594	11.7014	77.2594	0.00

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04/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6263	6	6263	6	0.00
04/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6190	6	6190	6	0.00
04/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6227	6	6227	6	0.00
04/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3472	4	3472	4	0.00
04/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3450	4	3450	4	0.00
04/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3428	3	3428	3	0.00
04/01/2023	2044 On 02-November-23			Bond Future	11.81	78.8138	11.8064	78.8138	0.00
04/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4332	4	4332	4	0.00
04/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4362	4	4362	4	0.00
04/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4392	4	4392	4	0.00
04/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5869	6	5869	6	0.00
04/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5902	6	5902	6	0.00
04/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5936	6	5936	6	0.00
04/01/2023	2044 On 01-February-24			Bond Future	11.92	76.0109	11.9197	76.0109	0.00
04/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6372	6	6372	6	0.00
04/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	6406	6	6406	6	0.00
04/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	6441	6	6441	6	0.00
04/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4255	4	4255	4	0.00
04/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4279	4	4279	4	0.00
04/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4302	4	4302	4	0.00
04/01/2023	2046 On 02-February-23			Bond Future	116.46	116.4418	116.4561	116.4418	13,798.00
04/01/2023	2046 On 04-May-23			Bond Future	116.69	116.6750	116.6880	116.6750	4,935.00
04/01/2023	2046 On 03-August-23			Bond Future	119.10	119.0895	119.1012	119.0895	0.00
04/01/2023	2046 On 02-November-23			Bond Future	119.44	119.4236	119.4356	119.4236	0.00
04/01/2023	2046 On 01-February-24			Bond Future	121.85	121.8420	121.8546	121.8420	0.00
04/01/2023	2050 On 02-February-23			Bond Future	118.20	117.8708	118.2043	117.8708	10,449.00
04/01/2023	2050 On 04-May-23			Bond Future	120.51	120.1671	120.5056	120.1671	3,472.00
04/01/2023	2050 On 03-August-23			Bond Future	120.82	120.4723	120.8162	120.4723	0.00
04/01/2023	2050 On 02-November-23			Bond Future	123.28	122.9241	123.2752	122.9241	0.00
04/01/2023	2050 On 01-February-24			Bond Future	123.53	123.1712	123.5297	123.1712	0.00
04/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	8657 On 21-December-26			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
04/01/2023	AL37 On 02-February-23			Index Future	861.77	858.5850	861.7670	858.5850	0.00
04/01/2023	AL37 On 04-May-23			Index Future	878.33	875.0920	878.3310	875.0920	0.00
04/01/2023	AL37 On 03-August-23			Index Future	896.28	892.9810	896.2820	892.9810	0.00
04/01/2023	AL37 On 02-November-23			Index Future	914.32	910.9540	914.3220	910.9540	0.00
04/01/2023	AL37 On 01-February-24			Index Future	932.65	929.2140	932.6510	929.2140	0.00
04/01/2023	AL7T On 02-February-23			Index Future	998.95	995.7940	998.9510	995.7940	0.00
04/01/2023	AL7T On 04-May-23			Index Future	1018.15	1014.9390	1018.1530	1014.9390	0.00
04/01/2023	AL7T On 03-August-23			Index Future	1038.96	1035.6870	1038.9610	1035.6870	0.00
04/01/2023	AL7T On 02-November-23			Index Future	1059.87	1056.5320	1059.8730	1056.5320	0.00
04/01/2023	AL7T On 01-February-24			Index Future	1081.12	1077.7100	1081.1190	1077.7100	0.00
04/01/2023	ALBI On 02-February-23			Index Future	871.36	868.9140	871.3570	868.9140	111.00
04/01/2023	ALBI On 04-May-23			Index Future	888.11	885.6200	888.1060	885.6200	0.00
04/01/2023	ALBI On 03-August-23			Index Future	906.26	903.7230	906.2570	903.7230	0.00
04/01/2023	ALBI On 02-November-23			Index Future	924.50	921.9130	924.4980	921.9130	0.00
04/01/2023	ALBI On 01-February-24			Index Future	943.03	940.3920	943.0300	940.3920	0.00
04/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C213 On 28-February-31			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
04/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2023	ES33 On 02-February-23			Bond Future	12.14	75.5235	12.1362	75.5235	350.00
04/01/2023	ES33 On 04-May-23			Bond Future	12.30	73.2011	12.2986	73.2011	0.00
04/01/2023	ES33 On 03-August-23			Bond Future	12.45	74.7166	12.4479	74.7166	0.00
04/01/2023	ES33 On 02-November-23			Bond Future	12.61	72.4424	12.6136	72.4424	0.00
04/01/2023	ES33 On 01-February-24			Bond Future	12.79	73.9080	12.7940	73.9080	0.00
04/01/2023	ES42 On 02-February-23			Bond Future	12.42	73.8411	12.4191	73.8411	4,195.00
04/01/2023	ES42 On 04-May-23			Bond Future	12.57	71.0170	12.5677	71.0170	0.00
04/01/2023	ES42 On 03-August-23			Bond Future	12.70	72.4882	12.7010	72.4882	0.00
04/01/2023	ES42 On 02-November-23			Bond Future	12.85	69.7009	12.8478	69.7009	0.00
04/01/2023	ES42 On 01-February-24			Bond Future	13.00	71.1102	12.9994	71.1102	0.00
04/01/2023	GOVI On 02-February-23			GOVI	859.16	856.7210	859.1580	856.7210	849.00
04/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	83180	6	83180	6	0.00
04/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	83280	6	83280	6	0.00
04/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	83380	6	83380	6	0.00
04/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 04-May-23			GOVI	875.67	873.1930	875.6720	873.1930	0.00
04/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	227920	20	227920	20	0.00
04/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	228120	20	228120	20	0.00
04/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	228020	20	228020	20	0.00
04/01/2023	GOVI On 04-May-23	852.87	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
04/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 03-August-23			GOVI	893.57	891.0430	893.5680	891.0430	0.00
04/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	563380	54	563380	54	0.00
04/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	563480	54	563480	54	0.00
04/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	563580	54	563580	54	0.00
04/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-November-23			GOVI	911.55	908.9770	911.5540	908.9770	0.00
04/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	257540	23	257540	23	0.00
04/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	257440	23	257440	23	0.00
04/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	257340	23	257340	23	0.00
04/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 01-February-24			GOVI	929.83	927.1970	929.8270	927.1970	0.00
04/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	498470	47	498470	47	0.00
04/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	498370	47	498370	47	0.00
04/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	498270	47	498270	47	0.00
04/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2023	IGOV On 02-February-23			Index Future	326.32	325.9600	326.3180	325.9600	640.00
04/01/2023	IGOV On 04-May-23			Index Future	332.67	332.3070	332.6700	332.3070	16.00
04/01/2023	IGOV On 03-August-23			Index Future	339.55	339.1790	339.5480	339.1790	0.00
04/01/2023	IGOV On 02-November-23			Index Future	346.46	346.0830	346.4590	346.0830	0.00
04/01/2023	IGOV On 01-February-24			Index Future	353.48	353.0950	353.4800	353.0950	0.00
04/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
04/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.35	92.6550	7.3450	92.6550	0.00
04/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3000	7.6750	92.3000	0.00
04/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.2750	7.7050	92.2750	0.00
04/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.80	92.1700	7.7950	92.1700	0.00
04/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.1500	7.7900	92.1500	0.00
04/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.84	92.1150	7.8350	92.1150	0.00
04/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.83	92.1100	7.8300	92.1100	75.00
04/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.75	92.1950	7.7450	92.1950	272.00
04/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.69	92.2350	7.6850	92.2350	0.00
04/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.66	92.2300	7.6600	92.2300	0.00
04/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.66	92.2500	7.6600	92.2500	68.00
04/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.81	92.0650	7.8050	92.0650	0.00
04/01/2023	R035 On 02-February-23			Bond Future	11.18	88.6204	11.1788	88.6204	145,700.00
04/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	4704	5	4704	5	0.00
04/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	10797	11	10797	11	0.00
04/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1057	1	1057	1	976.00
04/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1082	1	1082	1	0.00
04/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	644	1	644	1	0.00
04/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	90	0	90	0	976.00
04/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	324	0	324	0	388.00
04/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	662	1	662	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
04/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	9	0	9	0	582.00
04/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	11	0	11	0	0.00
04/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	13	0	13	0	388.00
04/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4512	4	4512	4	0.00
04/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	681	1	681	1	0.00
04/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	281	0	281	0	0.00
04/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	347	0	347	0	0.00
04/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	3446	4	3446	4	582.00
04/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	5434	6	5434	6	0.00
04/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	3749	4	3749	4	0.00
04/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	3545	4	3545	4	0.00
04/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	2447	3	2447	3	0.00
04/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	5	0	5	0	976.00
04/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	8013	8	8013	8	0.00
04/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	8539	9	8539	9	0.00
04/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	2488	3	2488	3	0.00
04/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	2530	3	2530	3	0.00
04/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1778	2	1778	2	582.00
04/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1811	2	1811	2	0.00
04/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	214	0	214	0	388.00
04/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	8276	9	8276	9	0.00
04/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	238	0	238	0	0.00
04/01/2023	R035 On 04-May-23			Bond Future	11.30	85.8225	11.3000	85.8225	104,492.00
04/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	2908	3	2908	3	0.00
04/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1124	1	1124	1	491.00
04/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	496	0	496	0	388.00
04/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7382	7	7382	7	0.00
04/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2765	3	2765	3	491.00
04/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2850	3	2850	3	0.00
04/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2879	3	2879	3	0.00
04/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1426	1	1426	1	388.00
04/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10395	10	10395	10	0.00
04/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	563	1	563	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	5560	6	5560	6	0.00
04/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	1111	1	1111	1	388.00
04/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	3366	3	3366	3	0.00
04/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	9382	10	9382	10	0.00
04/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	6367	7	6367	7	0.00
04/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	3512	4	3512	4	0.00
04/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	3424	4	3424	4	0.00
04/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	3395	4	3395	4	0.00
04/01/2023	R035 On 03-August-23			Bond Future	11.41	87.5787	11.4086	87.5787	0.00
04/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	5924	6	5924	6	0.00
04/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	5959	6	5959	6	0.00
04/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	5994	6	5994	6	0.00
04/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2770	3	2770	3	0.00
04/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2789	3	2789	3	0.00
04/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2807	3	2807	3	0.00
04/01/2023	R035 On 02-November-23			Bond Future	11.53	84.8366	11.5316	84.8366	0.00
04/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4212	4	4212	4	0.00
04/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4157	4	4157	4	0.00
04/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4184	4	4184	4	0.00
04/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4801	5	4801	5	0.00
04/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4828	5	4828	5	0.00
04/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4773	5	4773	5	0.00
04/01/2023	R035 On 01-February-24			Bond Future	11.67	86.5350	11.6663	86.5350	0.00
04/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6142	6	6142	6	0.00
04/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	6207	6	6207	6	0.00
04/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6174	6	6174	6	0.00
04/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3425	4	3425	4	0.00
04/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3445	4	3445	4	0.00
04/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3406	4	3406	4	0.00
04/01/2023	R186 On 02-February-23			Bond Future	8.55	107.2602	8.5520	107.2602	73,853.00
04/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	300	0	300	0	0.00
04/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	275	0	275	0	0.00
04/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	288	0	288	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
04/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	1037	1	1037	1	0.00
04/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	1059	1	1059	1	0.00
04/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	1016	1	1016	1	0.00
04/01/2023	R186 On 04-May-23			Bond Future	8.62	109.3235	8.6177	109.3235	12,452.00
04/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	1763	2	1763	2	0.00
04/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	1781	2	1781	2	0.00
04/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	1800	2	1800	2	0.00
04/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	1112	1	1112	1	0.00
04/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	1100	1	1100	1	0.00
04/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	1125	1	1125	1	0.00
04/01/2023	R186 On 03-August-23			Bond Future	8.65	106.2542	8.6468	106.2542	0.00
04/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	3839	4	3839	4	0.00
04/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	3885	4	3885	4	0.00
04/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	3862	4	3862	4	0.00
04/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	681	1	681	1	0.00
04/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	687	1	687	1	0.00
04/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	675	1	675	1	0.00
04/01/2023	R186 On 02-November-23			Bond Future	8.69	108.3922	8.6910	108.3922	0.00
04/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5234	5	5234	5	0.00
04/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3055	3	3055	3	0.00
04/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3075	3	3075	3	0.00
04/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3094	3	3094	3	0.00
04/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	2626	2	2626	2	1,715.00
04/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	1156	1	1156	1	0.00
04/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	1164	1	1164	1	0.00
04/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	1171	1	1171	1	0.00
04/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	586	1	586	1	1,715.00
04/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	1366	2	1366	2	0.00
04/01/2023	R186 On 01-February-24			Bond Future	8.75	105.2576	8.7472	105.2576	0.00
04/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3123	3	3123	3	0.00
04/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3087	3	3087	3	0.00
04/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3105	3	3105	3	0.00
04/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	1167	1	1167	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
04/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	1180	1	1180	1	0.00
04/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	1174	1	1174	1	0.00
04/01/2023	R197 On 02-February-23			Bond Future	328.71	328.6862	328.7084	328.6862	977.00
04/01/2023	R197 On 04-May-23			Bond Future	335.11	335.0897	335.1077	335.0897	0.00
04/01/2023	R197 On 03-August-23			Bond Future	332.97	332.9560	332.9698	332.9560	0.00
04/01/2023	R197 On 02-November-23			Bond Future	339.75	339.7319	339.7465	339.7319	0.00
04/01/2023	R202 On 02-February-23			Bond Future	251.57	251.2026	251.5664	251.2026	5,950.00
04/01/2023	R202 On 04-May-23			Bond Future	256.46	256.0965	256.4638	256.0965	0.00
04/01/2023	R202 On 03-August-23			Bond Future	256.95	256.5793	256.9506	256.5793	0.00
04/01/2023	R202 On 02-November-23			Bond Future	262.18	261.8010	262.1803	261.8010	0.00
04/01/2023	R202 On 01-February-24			Bond Future	262.54	262.1475	262.5353	262.1475	0.00
04/01/2023	R209 On 02-February-23			Bond Future	11.18	68.4569	11.1779	68.4569	31,486.00
04/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	474	0	474	0	0.00
04/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	446	0	446	0	0.00
04/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	460	0	460	0	0.00
04/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	2449	3	2449	3	0.00
04/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	2528	3	2528	3	0.00
04/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	2488	3	2488	3	0.00
04/01/2023	R209 On 04-May-23			Bond Future	11.29	66.6225	11.2881	66.6225	2,635.00
04/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6649	6	6649	6	0.00
04/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3347	3	3347	3	1,000.00
04/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2049	2	2049	2	0.00
04/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2308	2	2308	2	0.00
04/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2283	2	2283	2	0.00
04/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2259	2	2259	2	0.00
04/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	556	1	556	1	500.00
04/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	7513	8	7513	8	0.00
04/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	3268	3	3268	3	0.00
04/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	3241	3	3241	3	0.00
04/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	2291	2	2291	2	0.00
04/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	3213	3	3213	3	0.00
04/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3523	4	3523	4	6,250.00
04/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	918	1	918	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2023	R209 On 03-August-23			Bond Future	11.38	67.9862	11.3849	67.9862	0.00
04/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5257	5	5257	5	0.00
04/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5196	5	5196	5	0.00
04/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5227	5	5227	5	0.00
04/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2532	3	2532	3	0.00
04/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2565	3	2565	3	0.00
04/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2549	3	2549	3	0.00
04/01/2023	R209 On 02-November-23			Bond Future	11.49	66.2030	11.4910	66.2030	0.00
04/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3610	3	3610	3	0.00
04/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3561	3	3561	3	0.00
04/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3585	3	3585	3	0.00
04/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4329	4	4329	4	0.00
04/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4354	4	4354	4	0.00
04/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4304	4	4304	4	0.00
04/01/2023	R209 On 01-February-24			Bond Future	11.60	67.5281	11.6029	67.5281	0.00
04/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	5505	5	5505	5	0.00
04/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	5533	5	5533	5	0.00
04/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	5562	5	5562	5	0.00
04/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3047	3	3047	3	0.00
04/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3064	3	3064	3	0.00
04/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3081	3	3081	3	0.00
04/01/2023	R210 On 02-February-23			Bond Future	223.06	223.0301	223.0562	223.0301	372.00
04/01/2023	R210 On 04-May-23			Bond Future	224.31	224.2899	224.3133	224.2899	0.00
04/01/2023	R210 On 03-August-23			Bond Future	228.95	228.9310	228.9519	228.9310	0.00
04/01/2023	R210 On 02-November-23			Bond Future	230.44	230.4226	230.4442	230.4226	0.00
04/01/2023	R210 On 01-February-24			Bond Future	235.11	235.0890	235.1121	235.0890	0.00
04/01/2023	R213 On 02-February-23			Bond Future	10.45	84.2610	10.4517	84.2610	38,255.00
04/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
04/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	431	0	431	0	0.00
04/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	915	1	915	1	912.00
04/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	450	0	450	0	0.00
04/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	155	0	155	0	0.00
04/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	7731	7	7731	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
04/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	468	0	468	0	0.00
04/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	718	1	718	1	0.00
04/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	1198	1	1198	1	476.00
04/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	14	0	14	0	912.00
04/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1549	2	1549	2	0.00
04/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	1017	1	1017	1	0.00
04/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1519	2	1519	2	0.00
04/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1578	2	1578	2	0.00
04/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	6372	7	6372	7	0.00
04/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	2266	3	2266	3	476.00
04/01/2023	R213 On 04-May-23			Bond Future	10.57	82.3305	10.5654	82.3305	0.00
04/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	2807	3	2807	3	0.00
04/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	2781	3	2781	3	0.00
04/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	2833	3	2833	3	0.00
04/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1992	2	1992	2	0.00
04/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	2030	2	2030	2	0.00
04/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	2011	2	2011	2	0.00
04/01/2023	R213 On 03-August-23			Bond Future	10.66	84.0151	10.6637	84.0151	0.00
04/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	5727	5	5727	5	0.00
04/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	5696	5	5696	5	0.00
04/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	5757	6	5757	6	0.00
04/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1586	2	1586	2	0.00
04/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1597	2	1597	2	0.00
04/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1574	2	1574	2	0.00
04/01/2023	R213 On 02-November-23			Bond Future	10.78	82.1530	10.7800	82.1530	0.00
04/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4143	4	4143	4	0.00
04/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4117	4	4117	4	0.00
04/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4169	4	4169	4	0.00
04/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2661	3	2661	3	0.00
04/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2694	3	2694	3	0.00
04/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2677	3	2677	3	0.00
04/01/2023	R213 On 01-February-24			Bond Future	10.91	83.7979	10.9102	83.7979	0.00
04/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	5393	5	5393	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
04/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5365	5	5365	5	0.00
04/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5337	5	5337	5	0.00
04/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2075	2	2075	2	0.00
04/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2063	2	2063	2	0.00
04/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	2051	2	2051	2	0.00
04/01/2023	R214 On 02-February-23			Bond Future	11.35	65.8403	11.3470	65.8403	71,030.00
04/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
04/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	39	0	39	0	0.00
04/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	420	0	420	0	2,300.00
04/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2859	3	2859	3	0.00
04/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	726	1	726	1	0.00
04/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2122	2	2122	2	2,300.00
04/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	566	1	566	1	0.00
04/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	746	1	746	1	0.00
04/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	688	1	688	1	0.00
04/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	707	1	707	1	0.00
04/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	2162	2	2162	2	0.00
04/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	2199	2	2199	2	0.00
04/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2886	3	2886	3	0.00
04/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	2468	3	2468	3	0.00
04/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	790	1	790	1	0.00
04/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	2126	2	2126	2	0.00
04/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	2090	2	2090	2	0.00
04/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	504	1	504	1	0.00
04/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	6057	6	6057	6	0.00
04/01/2023	R214 On 02-February-23		Put	Bond Future	34031	34	34031	34	0.00
04/01/2023	R214 On 04-May-23			Bond Future	11.45	63.8091	11.4491	63.8091	0.00
04/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2705	3	2705	3	0.00
04/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2652	3	2652	3	0.00
04/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2679	3	2679	3	0.00
04/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	3099	3	3099	3	0.00
04/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	3126	3	3126	3	0.00
04/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	3072	3	3072	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
04/01/2023	R214 On 03-August-23			Bond Future	11.54	65.1148	11.5402	65.1148	0.00
04/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5672	6	5672	6	0.00
04/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5609	6	5609	6	0.00
04/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5641	6	5641	6	0.00
04/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2584	3	2584	3	0.00
04/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2601	3	2601	3	0.00
04/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2567	3	2567	3	0.00
04/01/2023	R214 On 02-November-23			Bond Future	11.64	63.1261	11.6417	63.1261	0.00
04/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3792	4	3792	4	0.00
04/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3741	4	3741	4	0.00
04/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3766	4	3766	4	0.00
04/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4711	5	4711	5	0.00
04/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4738	5	4738	5	0.00
04/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4684	5	4684	5	0.00
04/01/2023	R214 On 01-February-24			Bond Future	11.75	64.3898	11.7512	64.3898	0.00
04/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5405	5	5405	5	0.00
04/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5434	5	5434	5	0.00
04/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5463	5	5463	5	0.00
04/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3446	4	3446	4	0.00
04/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3465	4	3465	4	0.00
04/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3484	4	3484	4	0.00
04/01/2023	R248 On 02-February-23			Bond Future	11.30	82.4987	11.3046	82.4987	247,720.00
04/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	88	0	88	0	0.00
04/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	931	1	931	1	0.00
04/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	956	1	956	1	0.00
04/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1034	1	1034	1	0.00
04/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	790	1	790	1	2,900.00
04/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2847	3	2847	3	2,900.00
04/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3308	3	3308	3	0.00
04/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	982	1	982	1	0.00
04/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	2525	3	2525	3	0.00
04/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	2437	3	2437	3	0.00
04/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	715	1	715	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
04/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	895	1	895	1	0.00
04/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2895	3	2895	3	0.00
04/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	2569	3	2569	3	0.00
04/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2614	3	2614	3	0.00
04/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6636	7	6636	7	0.00
04/01/2023	R248 On 04-May-23			Bond Future	11.41	79.6272	11.4076	79.6272	11,095.00
04/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3460	3	3460	3	0.00
04/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3426	3	3426	3	0.00
04/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3494	3	3494	3	0.00
04/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3879	4	3879	4	0.00
04/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3945	4	3945	4	0.00
04/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3912	4	3912	4	0.00
04/01/2023	R248 On 03-August-23			Bond Future	11.50	81.2192	11.5025	81.2192	0.00
04/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6999	7	6999	7	0.00
04/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6959	7	6959	7	0.00
04/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7038	7	7038	7	0.00
04/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	3232	3	3232	3	0.00
04/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3273	3	3273	3	0.00
04/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	3252	3	3252	3	0.00
04/01/2023	R248 On 02-November-23			Bond Future	11.60	78.4319	11.5990	78.4319	13,000.00
04/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5078	5	5078	5	0.00
04/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5046	5	5046	5	0.00
04/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5013	5	5013	5	0.00
04/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5787	6	5787	6	0.00
04/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5853	6	5853	6	0.00
04/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5820	6	5820	6	0.00
04/01/2023	R248 On 01-February-24			Bond Future	11.70	80.0389	11.7005	80.0389	0.00
04/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7341	7	7341	7	0.00
04/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7305	7	7305	7	0.00
04/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7269	7	7269	7	0.00
04/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4565	5	4565	5	0.00
04/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4541	5	4541	5	0.00
04/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4517	5	4517	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
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