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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	2025 On 02-February-23			Bond Future	166.19	166.1933	166.1878	166.1933	5,572.00
01/02/2023	2025 On 04-May-23			Bond Future	169.40	169.4080	169.3999	169.4080	5,237.00
01/02/2023	2025 On 03-August-23			Bond Future	171.03	171.0380	171.0289	171.0380	214.00
01/02/2023	2025 On 02-November-23			Bond Future	174.40	174.4051	174.3968	174.4051	0.00
01/02/2023	2025 On 01-February-24			Bond Future	176.06	176.0651	176.0575	176.0651	0.00
01/02/2023	2029 On 02-February-23			Bond Future	120.53	120.7631	120.5281	120.7631	824.00
01/02/2023	2029 On 04-May-23			Bond Future	121.56	121.8025	121.5611	121.8025	1,045.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	2029 On 03-August-23			Bond Future	123.98	124.2252	123.9787	124.2252	728.00
01/02/2023	2029 On 02-November-23			Bond Future	125.09	125.3443	125.0934	125.3443	0.00
01/02/2023	2029 On 01-February-24			Bond Future	127.57	127.8208	127.5656	127.8208	0.00
01/02/2023	2030 On 02-February-23			Bond Future	9.59	91.8632	9.5861	91.8632	34,304.00
01/02/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
01/02/2023	2030 On 02-February-23	9.08	Call	Bond Future	0	0	0	0	388.00
01/02/2023	2030 On 02-February-23	11.55	Call	Bond Future	8762	8	8762	8	5,000.00
01/02/2023	2030 On 02-February-23	11.12	Call	Bond Future	6937	7	6937	7	0.00
01/02/2023	2030 On 02-February-23	11.16	Call	Bond Future	7109	7	7109	7	0.00
01/02/2023	2030 On 02-February-23	10.01	Call	Bond Future	1986	2	1986	2	0.00
01/02/2023	2030 On 02-February-23	9.83	Call	Bond Future	1151	1	1151	1	0.00
01/02/2023	2030 On 02-February-23	9.94	Call	Bond Future	1662	1	1662	1	0.00
01/02/2023	2030 On 02-February-23	9.79	Call	Bond Future	966	1	966	1	0.00
01/02/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 02-February-23	11.35	Call	Bond Future	7919	8	7919	8	5,000.00
01/02/2023	2030 On 02-February-23	9.99	Call	Bond Future	1894	2	1894	2	0.00
01/02/2023	2030 On 02-February-23	10.00	Call	Bond Future	1940	2	1940	2	0.00
01/02/2023	2030 On 02-February-23	9.80	Call	Bond Future	1012	1	1012	1	0.00
01/02/2023	2030 On 02-February-23	9.20	Call	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 02-February-23	9.66	Call	Bond Future	411	0	411	0	0.00
01/02/2023	2030 On 02-February-23	9.66	Put	Bond Future	61	0	61	0	102.00
01/02/2023	2030 On 02-February-23	9.20	Put	Bond Future	1858	2	1858	2	0.00
01/02/2023	2030 On 02-February-23	9.94	Put	Bond Future	0	0	0	0	102.00
01/02/2023	2030 On 02-February-23	10.01	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 02-February-23	9.04	Put	Bond Future	2641	3	2641	3	0.00
01/02/2023	2030 On 02-February-23	9.08	Put	Bond Future	2445	3	2445	3	0.00
01/02/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
01/02/2023	2030 On 02-February-23	8.81	Put	Bond Future	3782	4	3782	4	0.00
01/02/2023	2030 On 02-February-23	9.79	Put	Bond Future	4	0	4	0	0.00
01/02/2023	2030 On 02-February-23	9.83	Put	Bond Future	2	0	2	0	0.00
01/02/2023	2030 On 02-February-23	9.80	Put	Bond Future	3	0	3	0	0.00
01/02/2023	2030 On 02-February-23	9.99	Put	Bond Future	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
01/02/2023	2030 On 02-February-23	10.00	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2030 On 04-May-23			Bond Future	9.68	93.6172	9.6806	93.6172	81,752.00
01/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	12208	12	12208	12	0.00
01/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	8564	8	8564	8	0.00
01/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	10180	10	10180	10	0.00
01/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11941	12	11941	12	0.00
01/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	4523	4	4523	4	0.00
01/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1719	2	1719	2	150.00
01/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4910	5	4910	5	350.00
01/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	7484	7	7484	7	0.00
01/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	4112	4	4112	4	479.00
01/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	4454	4	4454	4	0.00
01/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	4488	4	4488	4	0.00
01/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1924	2	1924	2	479.00
01/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	2194	2	2194	2	388.00
01/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2791	3	2791	3	1,080.00
01/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	778	1	778	1	388.00
01/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	3840	4	3840	4	0.00
01/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2184	2	2184	2	0.00
01/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1333	1	1333	1	0.00
01/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1737	2	1737	2	0.00
01/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	1973	2	1973	2	0.00
01/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	675	1	675	1	0.00
01/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	684	1	684	1	0.00
01/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	781	1	781	1	0.00
01/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	219	0	219	0	150.00
01/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	575	1	575	1	0.00
01/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	666	1	666	1	0.00
01/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	26	0	26	0	479.00
01/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	69	0	69	0	1,080.00
01/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	146	0	146	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	23	0	23	0	350.00
01/02/2023	2030 On 03-August-23			Bond Future	9.77	91.4500	9.7719	91.4500	5,629.00
01/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	11751	11	11751	11	0.00
01/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	7431	7	7431	7	0.00
01/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	12811	12	12811	12	0.00
01/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	7362	7	7362	7	0.00
01/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	4309	4	4309	4	1,012.00
01/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	5073	5	5073	5	350.00
01/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	7396	7	7396	7	0.00
01/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	670	1	670	1	0.00
01/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1254	1	1254	1	0.00
01/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	682	1	682	1	0.00
01/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	122	0	122	0	350.00
01/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1557	2	1557	2	0.00
01/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	182	0	182	0	1,012.00
01/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	676	1	676	1	0.00
01/02/2023	2030 On 02-November-23			Bond Future	9.87	93.2284	9.8655	93.2284	149.00
01/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	5579	5	5579	5	0.00
01/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	5549	5	5549	5	0.00
01/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	5519	5	5519	5	0.00
01/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1584	2	1584	2	0.00
01/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1573	2	1573	2	0.00
01/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1562	2	1562	2	0.00
01/02/2023	2030 On 01-February-24			Bond Future	9.97	91.0438	9.9675	91.0438	0.00
01/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	7085	7	7085	7	0.00
01/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	7055	7	7055	7	0.00
01/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	7115	7	7115	7	0.00
01/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1478	2	1478	2	0.00
01/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1496	2	1496	2	0.00
01/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1487	2	1487	2	0.00
01/02/2023	2032 On 02-February-23			Bond Future	10.25	90.8866	10.2513	90.8866	51,613.00
01/02/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
01/02/2023	2032 On 02-February-23	12.75	Call	Bond Future	12203	12	12203	12	0.00

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01/02/2023	2032 On 02-February-23	11.84	Call	Bond Future	8036	8	8036	8	0.00
01/02/2023	2032 On 02-February-23	10.38	Call	Bond Future	724	1	724	1	0.00
01/02/2023	2032 On 02-February-23	10.39	Call	Bond Future	771	1	771	1	0.00
01/02/2023	2032 On 02-February-23	10.16	Call	Bond Future	57	0	57	0	0.00
01/02/2023	2032 On 02-February-23	10.30	Call	Bond Future	383	0	383	0	8,000.00
01/02/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
01/02/2023	2032 On 02-February-23	9.92	Call	Bond Future	0	0	0	0	750.00
01/02/2023	2032 On 02-February-23	11.50	Call	Bond Future	6401	6	6401	6	0.00
01/02/2023	2032 On 02-February-23	11.69	Call	Bond Future	7320	7	7320	7	0.00
01/02/2023	2032 On 02-February-23	10.50	Call	Bond Future	1329	1	1329	1	0.00
01/02/2023	2032 On 02-February-23	10.67	Call	Bond Future	2218	2	2218	2	0.00
01/02/2023	2032 On 02-February-23	11.45	Call	Bond Future	6156	6	6156	6	0.00
01/02/2023	2032 On 02-February-23	10.22	Call	Bond Future	151	0	151	0	0.00
01/02/2023	2032 On 02-February-23	10.40	Call	Bond Future	820	1	820	1	0.00
01/02/2023	2032 On 02-February-23	10.40	Put	Bond Future	23	0	23	0	0.00
01/02/2023	2032 On 02-February-23	10.22	Put	Bond Future	319	1	319	1	0.00
01/02/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	8,000.00
01/02/2023	2032 On 02-February-23	10.67	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2032 On 02-February-23	10.50	Put	Bond Future	3	0	3	0	454.00
01/02/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
01/02/2023	2032 On 02-February-23	9.92	Put	Bond Future	1808	2	1808	2	0.00
01/02/2023	2032 On 02-February-23	9.47	Put	Bond Future	4343	5	4343	5	0.00
01/02/2023	2032 On 02-February-23	10.30	Put	Bond Future	121	0	121	0	0.00
01/02/2023	2032 On 02-February-23	10.16	Put	Bond Future	550	1	550	1	454.00
01/02/2023	2032 On 02-February-23	10.39	Put	Bond Future	28	0	28	0	0.00
01/02/2023	2032 On 02-February-23	10.38	Put	Bond Future	34	0	34	0	0.00
01/02/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
01/02/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
01/02/2023	2032 On 02-February-23	9.31	Put	Bond Future	5267	6	5267	6	0.00
01/02/2023	2032 On 04-May-23			Bond Future	10.36	88.4625	10.3560	88.4625	184,407.00
01/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3985	4	3985	4	0.00
01/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	4417	4	4417	4	0.00

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01/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2828	3	2828	3	730.00
01/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	3109	3	3109	3	400.00
01/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	1175	1	1175	1	6,500.00
01/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1525	1	1525	1	730.00
01/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3949	4	3949	4	0.00
01/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	4639	4	4639	4	0.00
01/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	5835	6	5835	6	400.00
01/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	14412	14	14412	14	0.00
01/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	4020	4	4020	4	0.00
01/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1269	1	1269	1	0.00
01/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	3890	4	3890	4	0.00
01/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	28	0	28	0	400.00
01/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1035	1	1035	1	730.00
01/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1299	1	1299	1	0.00
01/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3262	3	3262	3	0.00
01/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1734	2	1734	2	0.00
01/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	1919	2	1919	2	0.00
01/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1113	1	1113	1	13,000.00
01/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1284	1	1284	1	0.00
01/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	707	1	707	1	0.00
01/02/2023	2032 On 03-August-23			Bond Future	10.46	90.2011	10.4553	90.2011	2,600.00
01/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	7543	7	7543	7	0.00
01/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	7506	7	7506	7	0.00
01/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	7581	7	7581	7	0.00
01/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	8067	8	8067	8	5,000.00
01/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1389	1	1389	1	1,500.00
01/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2819	3	2819	3	1,500.00
01/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3622	4	3622	4	0.00
01/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	5933	6	5933	6	0.00
01/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1036	1	1036	1	0.00
01/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1151	1	1151	1	0.00
01/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1170	1	1170	1	0.00
01/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1161	1	1161	1	0.00

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01/02/2023	2032 On 02-November-23			Bond Future	10.56	87.7969	10.5649	87.7969	0.00
01/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	5592	5	5592	5	0.00
01/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	5624	5	5624	5	0.00
01/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	5656	5	5656	5	0.00
01/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2354	2	2354	2	0.00
01/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2370	3	2370	3	0.00
01/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2385	3	2385	3	0.00
01/02/2023	2032 On 01-February-24			Bond Future	10.68	89.5106	10.6799	89.5106	0.00
01/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	7698	7	7698	7	0.00
01/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	7633	7	7633	7	0.00
01/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	7665	7	7665	7	0.00
01/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2225	2	2225	2	0.00
01/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2237	2	2237	2	0.00
01/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2212	2	2212	2	0.00
01/02/2023	2033 On 02-February-23			Bond Future	114.64	114.9322	114.6378	114.9322	955.00
01/02/2023	2033 On 04-May-23			Bond Future	115.47	115.7695	115.4678	115.7695	1,548.00
01/02/2023	2033 On 03-August-23			Bond Future	117.76	118.0722	117.7642	118.0722	6,141.00
01/02/2023	2033 On 02-November-23			Bond Future	118.67	118.9808	118.6672	118.9808	0.00
01/02/2023	2033 On 01-February-24			Bond Future	121.01	121.3316	121.0123	121.3316	0.00
01/02/2023	2037 On 02-February-23			Bond Future	11.09	81.4243	11.0863	81.4243	38,244.00
01/02/2023	2037 On 02-February-23	11.05	Call	Bond Future	159	0	159	0	0.00
01/02/2023	2037 On 02-February-23	11.10	Call	Bond Future	299	0	299	0	577.00
01/02/2023	2037 On 02-February-23	11.03	Call	Bond Future	119	0	119	0	0.00
01/02/2023	2037 On 02-February-23	11.04	Call	Bond Future	138	0	138	0	0.00
01/02/2023	2037 On 02-February-23	11.97	Call	Bond Future	5115	5	5115	5	0.00
01/02/2023	2037 On 02-February-23	11.04	Put	Bond Future	420	1	420	1	0.00
01/02/2023	2037 On 02-February-23	11.03	Put	Bond Future	461	1	461	1	0.00
01/02/2023	2037 On 02-February-23	11.10	Put	Bond Future	216	1	216	1	0.00
01/02/2023	2037 On 02-February-23	11.97	Put	Bond Future	0	0	0	0	577.00
01/02/2023	2037 On 02-February-23	11.05	Put	Bond Future	380	1	380	1	0.00
01/02/2023	2037 On 04-May-23			Bond Future	11.20	82.9790	11.2013	82.9790	61,245.00
01/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	13344	13	13344	13	0.00
01/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	3077	3	3077	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
01/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4778	4	4778	4	400.00
01/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	2179	2	2179	2	400.00
01/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	5429	5	5429	5	0.00
01/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	3011	3	3011	3	0.00
01/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1960	2	1960	2	703.00
01/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	3044	3	3044	3	0.00
01/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2400	3	2400	3	0.00
01/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3479	4	3479	4	0.00
01/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2425	3	2425	3	0.00
01/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3210	4	3210	4	0.00
01/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	114	0	114	0	400.00
01/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1432	2	1432	2	0.00
01/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1194	1	1194	1	703.00
01/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2374	3	2374	3	0.00
01/02/2023	2037 On 03-August-23			Bond Future	11.32	80.3523	11.3157	80.3523	71,091.00
01/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6703	6	6703	6	0.00
01/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1428	1	1428	1	1,800.00
01/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2910	3	2910	3	1,800.00
01/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6627	6	6627	6	0.00
01/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6665	6	6665	6	0.00
01/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2097	2	2097	2	0.00
01/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2112	2	2112	2	0.00
01/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	4788	5	4788	5	0.00
01/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	7705	8	7705	8	0.00
01/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2081	2	2081	2	0.00
01/02/2023	2037 On 02-November-23			Bond Future	11.43	81.9147	11.4296	81.9147	0.00
01/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4907	5	4907	5	0.00
01/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4938	5	4938	5	0.00
01/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4970	5	4970	5	0.00
01/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4219	5	4219	5	0.00
01/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4193	4	4193	4	0.00
01/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4168	4	4168	4	0.00
01/02/2023	2037 On 01-February-24			Bond Future	11.55	79.2586	11.5506	79.2586	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
01/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7650	7	7650	7	0.00
01/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7685	7	7685	7	0.00
01/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7719	7	7719	7	0.00
01/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3491	4	3491	4	0.00
01/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3509	4	3509	4	0.00
01/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3527	4	3527	4	0.00
01/02/2023	2038 On 02-February-23			Bond Future	125.93	126.2991	125.9283	126.2991	1,263.00
01/02/2023	2038 On 04-May-23			Bond Future	128.36	128.7421	128.3623	128.7421	4,627.00
01/02/2023	2038 On 03-August-23			Bond Future	128.96	129.3459	128.9576	129.3459	0.00
01/02/2023	2038 On 02-November-23			Bond Future	131.50	131.8920	131.4968	131.8920	0.00
01/02/2023	2038 On 01-February-24			Bond Future	132.09	132.4885	132.0863	132.4885	0.00
01/02/2023	2040 On 02-February-23			Bond Future	11.24	82.7676	11.2413	82.7676	86,260.00
01/02/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
01/02/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
01/02/2023	2040 On 02-February-23	12.07	Call	Bond Future	5133	5	5133	5	0.00
01/02/2023	2040 On 02-February-23	11.10	Call	Bond Future	30	0	30	0	0.00
01/02/2023	2040 On 02-February-23	11.11	Call	Bond Future	37	0	37	0	0.00
01/02/2023	2040 On 02-February-23	10.93	Call	Bond Future	0	0	0	0	0.00
01/02/2023	2040 On 02-February-23	12.24	Call	Bond Future	6125	6	6125	6	0.00
01/02/2023	2040 On 02-February-23	12.27	Call	Bond Future	6298	6	6298	6	0.00
01/02/2023	2040 On 02-February-23	11.12	Call	Bond Future	45	0	45	0	0.00
01/02/2023	2040 On 02-February-23	11.19	Call	Bond Future	145	0	145	0	563.00
01/02/2023	2040 On 02-February-23	10.96	Call	Bond Future	1	0	1	0	388.00
01/02/2023	2040 On 02-February-23	10.96	Put	Bond Future	1864	2	1864	2	0.00
01/02/2023	2040 On 02-February-23	11.19	Put	Bond Future	480	1	480	1	0.00
01/02/2023	2040 On 02-February-23	12.07	Put	Bond Future	0	0	0	0	563.00
01/02/2023	2040 On 02-February-23	11.12	Put	Bond Future	841	1	841	1	0.00
01/02/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	388.00
01/02/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2040 On 02-February-23	11.11	Put	Bond Future	899	1	899	1	0.00
01/02/2023	2040 On 02-February-23	11.10	Put	Bond Future	958	2	958	2	0.00
01/02/2023	2040 On 02-February-23	10.21	Put	Bond Future	7159	8	7159	8	0.00
01/02/2023	2040 On 02-February-23	10.93	Put	Bond Future	2066	3	2066	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
01/02/2023	2040 On 02-February-23	10.18	Put	Bond Future	7382	8	7382	8	0.00
01/02/2023	2040 On 04-May-23			Bond Future	11.36	84.3480	11.3550	84.3480	49,088.00
01/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	12137	12	12137	12	0.00
01/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	3333	3	3333	3	486.00
01/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	5625	5	5625	5	0.00
01/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	3086	3	3086	3	0.00
01/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	3120	3	3120	3	0.00
01/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	436	0	436	0	388.00
01/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	1209	1	1209	1	486.00
01/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1628	1	1628	1	388.00
01/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1908	2	1908	2	684.00
01/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	3155	3	3155	3	0.00
01/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8971	8	8971	8	0.00
01/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	584	1	584	1	388.00
01/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2678	3	2678	3	0.00
01/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5365	6	5365	6	0.00
01/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	266	0	266	0	486.00
01/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1358	2	1358	2	684.00
01/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4030	4	4030	4	0.00
01/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4487	5	4487	5	0.00
01/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	8594	9	8594	9	0.00
01/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2706	3	2706	3	0.00
01/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2735	3	2735	3	0.00
01/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2539	3	2539	3	0.00
01/02/2023	2040 On 03-August-23			Bond Future	11.47	81.4977	11.4681	81.4977	91,614.00
01/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6945	7	6945	7	0.00
01/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6984	7	6984	7	0.00
01/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	7024	7	7024	7	0.00
01/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2443	3	2443	3	0.00
01/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2461	3	2461	3	0.00
01/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2479	3	2479	3	0.00
01/02/2023	2040 On 02-November-23			Bond Future	11.58	83.0823	11.5804	83.0823	84.00
01/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4968	5	4968	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
01/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4903	5	4903	5	0.00
01/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4935	5	4935	5	0.00
01/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4905	5	4905	5	0.00
01/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4846	5	4846	5	0.00
01/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4876	5	4876	5	0.00
01/02/2023	2040 On 01-February-24			Bond Future	11.70	80.1986	11.6993	80.1986	3.00
01/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7947	8	7947	8	0.00
01/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7912	8	7912	8	0.00
01/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7876	7	7876	7	0.00
01/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4182	4	4182	4	0.00
01/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4161	4	4161	4	0.00
01/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4141	4	4141	4	0.00
01/02/2023	2044 On 02-February-23			Bond Future	11.32	79.1561	11.3213	79.1561	35,997.00
01/02/2023	2044 On 02-February-23	10.75	Call	Bond Future	0	0	0	0	2,500.00
01/02/2023	2044 On 02-February-23	11.20	Call	Bond Future	44	0	44	0	0.00
01/02/2023	2044 On 02-February-23	11.75	Call	Bond Future	2747	2	2747	2	0.00
01/02/2023	2044 On 02-February-23	11.16	Call	Bond Future	19	0	19	0	0.00
01/02/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
01/02/2023	2044 On 02-February-23	11.00	Call	Bond Future	0	0	0	0	2,500.00
01/02/2023	2044 On 02-February-23	11.90	Call	Bond Future	3671	3	3671	3	0.00
01/02/2023	2044 On 02-February-23	11.15	Call	Bond Future	15	0	15	0	0.00
01/02/2023	2044 On 02-February-23	12.00	Call	Bond Future	4276	4	4276	4	0.00
01/02/2023	2044 On 02-February-23	11.70	Call	Bond Future	2435	2	2435	2	0.00
01/02/2023	2044 On 02-February-23	11.10	Call	Bond Future	4	0	4	0	0.00
01/02/2023	2044 On 02-February-23	11.14	Call	Bond Future	12	0	12	0	0.00
01/02/2023	2044 On 02-February-23	11.14	Put	Bond Future	1223	2	1223	2	0.00
01/02/2023	2044 On 02-February-23	11.70	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2044 On 02-February-23	12.00	Put	Bond Future	0	0	0	0	4,000.00
01/02/2023	2044 On 02-February-23	11.20	Put	Bond Future	850	1	850	1	0.00
01/02/2023	2044 On 02-February-23	11.15	Put	Bond Future	1158	2	1158	2	0.00
01/02/2023	2044 On 02-February-23	11.90	Put	Bond Future	0	0	0	0	0.00
01/02/2023	2044 On 02-February-23	11.00	Put	Bond Future	2167	3	2167	3	0.00
01/02/2023	2044 On 02-February-23	11.75	Put	Bond Future	0	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	2044 On 02-February-23	10.30	Put	Bond Future	7240	8	7240	8	0.00
01/02/2023	2044 On 02-February-23	11.16	Put	Bond Future	1095	2	1095	2	0.00
01/02/2023	2044 On 02-February-23	11.10	Put	Bond Future	1486	2	1486	2	0.00
01/02/2023	2044 On 02-February-23	10.75	Put	Bond Future	3922	4	3922	4	0.00
01/02/2023	2044 On 04-May-23			Bond Future	11.43	80.6676	11.4309	80.6676	55,886.00
01/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	4161	4	4161	4	0.00
01/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	5183	5	5183	5	0.00
01/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2980	3	2980	3	0.00
01/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	6269	6	6269	6	0.00
01/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2912	3	2912	3	0.00
01/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2945	3	2945	3	0.00
01/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3016	3	3016	3	0.00
01/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3047	3	3047	3	0.00
01/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2134	2	2134	2	4,115.00
01/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1236	1	1236	1	1,500.00
01/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	2985	3	2985	3	0.00
01/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1628	2	1628	2	4,115.00
01/02/2023	2044 On 03-August-23			Bond Future	11.54	77.8703	11.5397	77.8703	21,473.00
01/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	6639	6	6639	6	0.00
01/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	6561	6	6561	6	0.00
01/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	6600	6	6600	6	0.00
01/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2802	3	2802	3	0.00
01/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2822	3	2822	3	0.00
01/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2782	3	2782	3	0.00
01/02/2023	2044 On 02-November-23			Bond Future	11.65	79.3843	11.6473	79.3843	0.00
01/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4728	4	4728	4	0.00
01/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4760	4	4760	4	0.00
01/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4792	5	4792	5	0.00
01/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5280	6	5280	6	0.00
01/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5311	6	5311	6	0.00
01/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5343	6	5343	6	0.00
01/02/2023	2044 On 01-February-24			Bond Future	11.76	76.5535	11.7611	76.5535	0.00
01/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	7622	7	7622	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
01/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	7657	7	7657	7	0.00
01/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	7693	7	7693	7	0.00
01/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4538	5	4538	5	0.00
01/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4561	5	4561	5	0.00
01/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4583	5	4583	5	0.00
01/02/2023	2046 On 02-February-23			Bond Future	112.39	112.3857	112.3942	112.3857	5,482.00
01/02/2023	2046 On 04-May-23			Bond Future	112.53	112.5222	112.5292	112.5222	17,311.00
01/02/2023	2046 On 03-August-23			Bond Future	114.77	114.7604	114.7672	114.7604	0.00
01/02/2023	2046 On 02-November-23			Bond Future	114.94	114.9351	114.9425	114.9351	0.00
01/02/2023	2046 On 01-February-24			Bond Future	117.21	117.2055	117.2136	117.2055	0.00
01/02/2023	2050 On 02-February-23			Bond Future	112.67	112.8565	112.6659	112.8565	3,214.00
01/02/2023	2050 On 04-May-23			Bond Future	114.84	115.0395	114.8436	115.0395	13,224.00
01/02/2023	2050 On 03-August-23			Bond Future	114.95	115.1503	114.9499	115.1503	0.00
01/02/2023	2050 On 02-November-23			Bond Future	117.21	117.4170	117.2132	117.4170	0.00
01/02/2023	2050 On 01-February-24			Bond Future	117.29	117.4995	117.2924	117.4995	0.00
01/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	AL37 On 02-February-23			Index Future	875.14	873.6170	875.1380	873.6170	0.00
01/02/2023	AL37 On 04-May-23			Index Future	891.84	890.2890	891.8350	890.2890	0.00
01/02/2023	AL37 On 03-August-23			Index Future	909.36	907.7820	909.3570	907.7820	0.00
01/02/2023	AL37 On 02-November-23			Index Future	927.06	925.4500	927.0570	925.4500	0.00
01/02/2023	AL37 On 01-February-24			Index Future	945.18	943.5380	945.1780	943.5380	0.00
01/02/2023	AL7T On 02-February-23			Index Future	1022.81	1018.8710	1022.8060	1018.8710	0.00
01/02/2023	AL7T On 04-May-23			Index Future	1042.32	1038.3150	1042.3210	1038.3150	0.00
01/02/2023	AL7T On 03-August-23			Index Future	1062.80	1058.7160	1062.7990	1058.7160	0.00
01/02/2023	AL7T On 02-November-23			Index Future	1083.49	1079.3220	1083.4860	1079.3220	0.00
01/02/2023	AL7T On 01-February-24			Index Future	1104.67	1100.4170	1104.6650	1100.4170	0.00
01/02/2023	ALBI On 02-February-23			Index Future	887.58	883.3190	887.5750	883.3190	5.00
01/02/2023	ALBI On 04-May-23			Index Future	904.51	900.1770	904.5090	900.1770	111.00
01/02/2023	ALBI On 03-August-23			Index Future	922.28	917.8640	922.2800	917.8640	0.00
01/02/2023	ALBI On 02-November-23			Index Future	940.23	935.7280	940.2320	935.7280	0.00
01/02/2023	ALBI On 01-February-24			Index Future	958.61	954.0170	958.6110	954.0170	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
01/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2023	ES33 On 02-February-23			Bond Future	11.75	77.1749	11.7468	77.1749	0.00
01/02/2023	ES33 On 04-May-23			Bond Future	11.90	74.8739	11.8952	74.8739	0.00
01/02/2023	ES33 On 03-August-23			Bond Future	12.04	76.3633	12.0404	76.3633	350.00
01/02/2023	ES33 On 02-November-23			Bond Future	12.20	74.0729	12.1995	74.0729	0.00
01/02/2023	ES33 On 01-February-24			Bond Future	12.37	75.5350	12.3698	75.5350	0.00
01/02/2023	ES42 On 02-February-23			Bond Future	12.18	74.8052	12.1816	74.8052	0.00
01/02/2023	ES42 On 04-May-23			Bond Future	12.32	71.9895	12.3226	71.9895	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
01/02/2023	ES42 On 03-August-23			Bond Future	12.46	73.4218	12.4572	73.4218	4,000.00
01/02/2023	ES42 On 02-November-23			Bond Future	12.60	70.6046	12.6033	70.6046	0.00
01/02/2023	ES42 On 01-February-24			Bond Future	12.75	71.9974	12.7518	71.9974	0.00
01/02/2023	GOVI On 02-February-23			GOVI	875.30	871.1200	875.3040	871.1200	95.00
01/02/2023	GOVI On 02-February-23	850.84	Call	GOVI	244640	20	244640	20	0.00
01/02/2023	GOVI On 02-February-23	850.82	Call	GOVI	244840	20	244840	20	0.00
01/02/2023	GOVI On 02-February-23	850.83	Call	GOVI	244740	20	244740	20	0.00
01/02/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 04-May-23			GOVI	892.00	887.7440	892.0040	887.7440	842.00
01/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	391240	35	391240	35	0.00
01/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	391340	35	391340	35	0.00
01/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	391440	35	391440	35	0.00
01/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 03-August-23			GOVI	909.53	905.1870	909.5290	905.1870	0.00
01/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	722990	68	722990	68	0.00
01/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	723190	68	723190	68	0.00
01/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	723090	68	723090	68	0.00
01/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 02-November-23			GOVI	927.23	922.8050	927.2330	922.8050	0.00
01/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	414330	37	414330	37	0.00
01/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	414230	37	414230	37	0.00
01/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	414130	37	414130	37	0.00
01/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 01-February-24			GOVI	945.36	940.8410	945.3570	940.8410	0.00
01/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	653770	61	653770	61	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
01/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	653670	61	653670	61	0.00
01/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	653570	61	653570	61	0.00
01/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2023	IGOV On 02-February-23			Index Future	321.89	322.4310	321.8910	322.4310	151.00
01/02/2023	IGOV On 04-May-23			Index Future	328.11	328.6650	328.1130	328.6650	656.00
01/02/2023	IGOV On 03-August-23			Index Future	334.64	335.2020	334.6380	335.2020	0.00
01/02/2023	IGOV On 02-November-23			Index Future	341.23	341.8030	341.2290	341.8030	0.00
01/02/2023	IGOV On 01-February-24			Index Future	347.97	348.5590	347.9740	348.5590	0.00
01/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5250	7.4550	92.5250	0.00
01/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5200	7.4650	92.5200	0.00
01/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.57	92.4150	7.5650	92.4150	0.00
01/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.57	92.4250	7.5700	92.4250	0.00
01/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.58	92.4200	7.5750	92.4200	0.00
01/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.55	92.4550	7.5450	92.4550	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
01/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.51	92.4800	7.5100	92.4800	75.00
01/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.29	92.7050	7.2850	92.7050	272.00
01/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.25	92.7400	7.2450	92.7400	0.00
01/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.03	92.9600	7.0250	92.9600	0.00
01/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.02	92.9600	7.0200	92.9600	68.00
01/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.03	92.9500	7.0250	92.9500	0.00
01/02/2023	R035 On 02-February-23			Bond Future	10.84	90.3459	10.8364	90.3459	89,072.00
01/02/2023	R035 On 02-February-23	11.98	Call	Bond Future	6517	6	6517	6	0.00
01/02/2023	R035 On 02-February-23	13.22	Call	Bond Future	12819	12	12819	12	0.00
01/02/2023	R035 On 02-February-23	11.05	Call	Bond Future	1278	1	1278	1	0.00
01/02/2023	R035 On 02-February-23	11.06	Call	Bond Future	1336	1	1336	1	0.00
01/02/2023	R035 On 02-February-23	10.86	Call	Bond Future	327	0	327	0	0.00
01/02/2023	R035 On 02-February-23	10.87	Call	Bond Future	363	0	363	0	0.00
01/02/2023	R035 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	976.00
01/02/2023	R035 On 02-February-23	10.64	Call	Bond Future	6	0	6	0	388.00
01/02/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
01/02/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
01/02/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
01/02/2023	R035 On 02-February-23	11.94	Call	Bond Future	6301	6	6301	6	0.00
01/02/2023	R035 On 02-February-23	10.88	Call	Bond Future	402	0	402	0	0.00
01/02/2023	R035 On 02-February-23	10.60	Call	Bond Future	2	0	2	0	0.00
01/02/2023	R035 On 02-February-23	10.66	Call	Bond Future	10	0	10	0	0.00
01/02/2023	R035 On 02-February-23	10.66	Put	Bond Future	1081	2	1081	2	582.00
01/02/2023	R035 On 02-February-23	10.30	Put	Bond Future	3316	4	3316	4	0.00
01/02/2023	R035 On 02-February-23	10.60	Put	Bond Future	1442	2	1442	2	0.00
01/02/2023	R035 On 02-February-23	10.64	Put	Bond Future	1200	2	1200	2	0.00
01/02/2023	R035 On 02-February-23	10.88	Put	Bond Future	140	1	140	1	0.00
01/02/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
01/02/2023	R035 On 02-February-23	9.89	Put	Bond Future	5972	7	5972	7	0.00
01/02/2023	R035 On 02-February-23	9.81	Put	Bond Future	6503	7	6503	7	0.00
01/02/2023	R035 On 02-February-23	10.87	Put	Bond Future	161	1	161	1	0.00
01/02/2023	R035 On 02-February-23	10.86	Put	Bond Future	184	1	184	1	0.00
01/02/2023	R035 On 02-February-23	11.06	Put	Bond Future	4	0	4	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	R035 On 02-February-23	11.05	Put	Bond Future	5	0	5	0	0.00
01/02/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
01/02/2023	R035 On 02-February-23	9.85	Put	Bond Future	6237	7	6237	7	0.00
01/02/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R035 On 04-May-23			Bond Future	10.95	87.5684	10.9464	87.5684	156,288.00
01/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5836	5	5836	5	0.00
01/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	6136	6	6136	6	0.00
01/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3539	3	3539	3	0.00
01/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	442	0	442	0	388.00
01/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1257	1	1257	1	491.00
01/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	12051	12	12051	12	0.00
01/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8767	8	8767	8	0.00
01/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3467	3	3467	3	0.00
01/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3503	3	3503	3	0.00
01/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1656	1	1656	1	388.00
01/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	3361	3	3361	3	491.00
01/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1537	1	1537	1	770.00
01/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2952	3	2952	3	770.00
01/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2343	3	2343	3	0.00
01/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	3924	4	3924	4	0.00
01/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3736	4	3736	4	0.00
01/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1944	2	1944	2	0.00
01/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	442	1	442	1	388.00
01/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	165	0	165	0	491.00
01/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4446	5	4446	5	0.00
01/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7274	8	7274	8	0.00
01/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2055	2	2055	2	0.00
01/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	915	1	915	1	770.00
01/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	1987	2	1987	2	0.00
01/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	1965	2	1965	2	0.00
01/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	994	1	994	1	1,035.00
01/02/2023	R035 On 03-August-23			Bond Future	11.05	89.2893	11.0531	89.2893	2,561.00
01/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6992	7	6992	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
01/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	7031	7	7031	7	0.00
01/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	7070	7	7070	7	0.00
01/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1821	2	1821	2	0.00
01/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1835	2	1835	2	0.00
01/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1849	2	1849	2	0.00
01/02/2023	R035 On 02-November-23			Bond Future	11.17	86.5236	11.1721	86.5236	123.00
01/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	5210	5	5210	5	0.00
01/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	5146	5	5146	5	0.00
01/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	5178	5	5178	5	0.00
01/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3786	4	3786	4	0.00
01/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3809	4	3809	4	0.00
01/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3763	4	3763	4	0.00
01/02/2023	R035 On 01-February-24			Bond Future	11.30	88.2127	11.2995	88.2127	0.00
01/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7900	8	7900	8	0.00
01/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7830	7	7830	7	0.00
01/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7865	7	7865	7	0.00
01/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3111	3	3111	3	0.00
01/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3127	3	3127	3	0.00
01/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3095	3	3095	3	0.00
01/02/2023	R186 On 02-February-23			Bond Future	8.06	109.1581	8.0555	109.1581	41,219.00
01/02/2023	R186 On 02-February-23	8.34	Call	Bond Future	970	1	970	1	0.00
01/02/2023	R186 On 02-February-23	8.33	Call	Bond Future	937	1	937	1	0.00
01/02/2023	R186 On 02-February-23	8.32	Call	Bond Future	903	1	903	1	0.00
01/02/2023	R186 On 02-February-23	8.32	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R186 On 02-February-23	8.33	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R186 On 02-February-23	8.34	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R186 On 04-May-23			Bond Future	8.08	111.2424	8.0847	111.2424	100,681.00
01/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1536	1	1536	1	200.00
01/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	2624	2	2624	2	0.00
01/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2650	2	2650	2	0.00
01/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2676	3	2676	3	0.00
01/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	278	0	278	0	0.00
01/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	283	0	283	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
01/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	652	1	652	1	200.00
01/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	273	0	273	0	0.00
01/02/2023	R186 On 03-August-23			Bond Future	8.10	108.1242	8.0957	108.1242	0.00
01/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	5061	5	5061	5	0.00
01/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	5009	5	5009	5	0.00
01/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	5035	5	5035	5	0.00
01/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	203	0	203	0	0.00
01/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	205	0	205	0	0.00
01/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	201	0	201	0	0.00
01/02/2023	R186 On 02-November-23			Bond Future	8.11	110.2271	8.1139	110.2271	1,271.00
01/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	4068	4	4068	4	0.00
01/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	6474	6	6474	6	0.00
01/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	4046	4	4046	4	0.00
01/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	4091	4	4091	4	0.00
01/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	3540	3	3540	3	1,715.00
01/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	541	1	541	1	0.00
01/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	550	1	550	1	0.00
01/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	214	0	214	0	1,715.00
01/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	669	1	669	1	0.00
01/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	546	1	546	1	0.00
01/02/2023	R186 On 01-February-24			Bond Future	8.13	107.0756	8.1325	107.0756	0.00
01/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	4221	4	4221	4	0.00
01/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	4181	4	4181	4	0.00
01/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	4201	4	4201	4	0.00
01/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	675	1	675	1	0.00
01/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	684	1	684	1	0.00
01/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	679	1	679	1	0.00
01/02/2023	R197 On 02-February-23			Bond Future	329.14	329.1408	329.1388	329.1408	773.00
01/02/2023	R197 On 04-May-23			Bond Future	335.50	335.5074	335.5005	335.5074	309.00
01/02/2023	R197 On 03-August-23			Bond Future	333.11	333.1162	333.1080	333.1162	0.00
01/02/2023	R197 On 02-November-23			Bond Future	339.67	339.6732	339.6667	339.6732	0.00
01/02/2023	R202 On 02-February-23			Bond Future	245.59	246.6930	245.5894	246.6930	1,246.00
01/02/2023	R202 On 04-May-23			Bond Future	250.34	251.4648	250.3363	251.4648	4,903.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	R202 On 03-August-23			Bond Future	250.50	251.6518	250.5001	251.6518	460.00
01/02/2023	R202 On 02-November-23			Bond Future	255.43	256.6059	255.4326	256.6059	0.00
01/02/2023	R202 On 01-February-24			Bond Future	255.54	256.7315	255.5364	256.7315	0.00
01/02/2023	R209 On 02-February-23			Bond Future	10.88	69.7870	10.8762	69.7870	11,626.00
01/02/2023	R209 On 02-February-23	10.80	Call	Bond Future	73	0	73	0	0.00
01/02/2023	R209 On 02-February-23	10.78	Call	Bond Future	51	0	51	0	0.00
01/02/2023	R209 On 02-February-23	10.79	Call	Bond Future	61	0	61	0	0.00
01/02/2023	R209 On 02-February-23	10.80	Put	Bond Future	478	1	478	1	0.00
01/02/2023	R209 On 02-February-23	10.78	Put	Bond Future	563	1	563	1	0.00
01/02/2023	R209 On 02-February-23	10.79	Put	Bond Future	520	1	520	1	0.00
01/02/2023	R209 On 04-May-23			Bond Future	10.98	67.9684	10.9776	67.9684	19,105.00
01/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3940	4	3940	4	1,000.00
01/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7707	7	7707	7	0.00
01/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2690	2	2690	2	0.00
01/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	2374	2	2374	2	2,500.00
01/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2631	2	2631	2	0.00
01/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2660	2	2660	2	0.00
01/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	489	0	489	0	500.00
01/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	1202	1	1202	1	4,500.00
01/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3754	4	3754	4	0.00
01/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	5856	6	5856	6	0.00
01/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2027	2	2027	2	0.00
01/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2049	2	2049	2	0.00
01/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1294	1	1294	1	0.00
01/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2258	3	2258	3	8,250.00
01/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2005	2	2005	2	0.00
01/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	386	0	386	0	8,500.00
01/02/2023	R209 On 03-August-23			Bond Future	11.07	69.3042	11.0742	69.3042	1,690.00
01/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5984	6	5984	6	0.00
01/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2354	2	2354	2	1,800.00
01/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5916	6	5916	6	0.00
01/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5950	6	5950	6	0.00
01/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	1123	1	1123	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
01/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	6958	7	6958	7	0.00
01/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1691	2	1691	2	0.00
01/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4312	5	4312	5	0.00
01/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1718	2	1718	2	0.00
01/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1704	2	1704	2	0.00
01/02/2023	R209 On 02-November-23			Bond Future	11.18	67.5017	11.1782	67.5017	5,720.00
01/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	4363	4	4363	4	0.00
01/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	4307	4	4307	4	0.00
01/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	4335	4	4335	4	0.00
01/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3526	4	3526	4	0.00
01/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3547	4	3547	4	0.00
01/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3504	4	3504	4	0.00
01/02/2023	R209 On 01-February-24			Bond Future	11.29	68.8193	11.2856	68.8193	0.00
01/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6853	7	6853	7	0.00
01/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6883	7	6883	7	0.00
01/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6913	7	6913	7	0.00
01/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2848	3	2848	3	0.00
01/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2863	3	2863	3	0.00
01/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2878	3	2878	3	0.00
01/02/2023	R210 On 02-February-23			Bond Future	222.99	222.9927	222.9937	222.9927	118.00
01/02/2023	R210 On 04-May-23			Bond Future	224.22	224.2177	224.2154	224.2177	386.00
01/02/2023	R210 On 03-August-23			Bond Future	228.67	228.6775	228.6746	228.6775	300.00
01/02/2023	R210 On 02-November-23			Bond Future	230.02	230.0194	230.0174	230.0194	0.00
01/02/2023	R210 On 01-February-24			Bond Future	234.56	234.5636	234.5627	234.5636	0.00
01/02/2023	R213 On 02-February-23			Bond Future	10.01	86.3144	10.0112	86.3144	19,982.00
01/02/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
01/02/2023	R213 On 02-February-23	10.43	Call	Bond Future	2003	2	2003	2	912.00
01/02/2023	R213 On 02-February-23	10.22	Call	Bond Future	1010	1	1010	1	0.00
01/02/2023	R213 On 02-February-23	10.21	Call	Bond Future	964	1	964	1	0.00
01/02/2023	R213 On 02-February-23	10.01	Call	Bond Future	186	0	186	0	0.00
01/02/2023	R213 On 02-February-23	10.23	Call	Bond Future	1057	1	1057	1	0.00
01/02/2023	R213 On 02-February-23	10.35	Call	Bond Future	1625	1	1625	1	0.00
01/02/2023	R213 On 02-February-23	12.20	Call	Bond Future	9822	9	9822	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
01/02/2023	R213 On 02-February-23	10.22	Put	Bond Future	4	0	4	0	0.00
01/02/2023	R213 On 02-February-23	10.35	Put	Bond Future	0	0	0	0	476.00
01/02/2023	R213 On 02-February-23	10.43	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R213 On 02-February-23	10.21	Put	Bond Future	5	0	5	0	0.00
01/02/2023	R213 On 02-February-23	10.23	Put	Bond Future	3	0	3	0	0.00
01/02/2023	R213 On 02-February-23	9.16	Put	Bond Future	4267	5	4267	5	0.00
01/02/2023	R213 On 02-February-23	10.01	Put	Bond Future	192	1	192	1	476.00
01/02/2023	R213 On 04-May-23			Bond Future	10.11	84.4112	10.1079	84.4112	33,682.00
01/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3911	4	3911	4	0.00
01/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3878	4	3878	4	0.00
01/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3944	4	3944	4	0.00
01/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	970	1	970	1	0.00
01/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	994	1	994	1	0.00
01/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	982	1	982	1	0.00
01/02/2023	R213 On 03-August-23			Bond Future	10.20	86.0700	10.2000	86.0700	0.00
01/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	7168	7	7168	7	0.00
01/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	7133	7	7133	7	0.00
01/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	7202	7	7202	7	0.00
01/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	918	1	918	1	0.00
01/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	925	1	925	1	0.00
01/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	910	1	910	1	0.00
01/02/2023	R213 On 02-November-23			Bond Future	10.31	84.1931	10.3069	84.1931	1,911.00
01/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	5436	5	5436	5	0.00
01/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	5407	5	5407	5	0.00
01/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	5467	5	5467	5	0.00
01/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1863	2	1863	2	0.00
01/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1888	2	1888	2	0.00
01/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1876	2	1876	2	0.00
01/02/2023	R213 On 01-February-24			Bond Future	10.42	85.8369	10.4236	85.8369	0.00
01/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	7198	7	7198	7	0.00
01/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	7167	7	7167	7	0.00
01/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	7137	7	7137	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
01/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1780	2	1780	2	0.00
01/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1770	2	1770	2	0.00
01/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1760	2	1760	2	0.00
01/02/2023	R214 On 02-February-23			Bond Future	11.16	66.4920	11.1612	66.4920	68,050.00
01/02/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
01/02/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
01/02/2023	R214 On 02-February-23	10.90	Call	Bond Future	1	0	1	0	0.00
01/02/2023	R214 On 02-February-23	11.80	Call	Bond Future	3363	3	3363	3	0.00
01/02/2023	R214 On 02-February-23	11.09	Call	Bond Future	87	0	87	0	0.00
01/02/2023	R214 On 02-February-23	11.00	Call	Bond Future	15	0	15	0	0.00
01/02/2023	R214 On 02-February-23	11.60	Call	Bond Future	2340	2	2340	2	0.00
01/02/2023	R214 On 02-February-23	11.08	Call	Bond Future	74	0	74	0	0.00
01/02/2023	R214 On 02-February-23	11.10	Call	Bond Future	102	0	102	0	0.00
01/02/2023	R214 On 02-February-23	11.07	Call	Bond Future	62	0	62	0	0.00
01/02/2023	R214 On 02-February-23	11.07	Put	Bond Future	566	1	566	1	0.00
01/02/2023	R214 On 02-February-23	11.08	Put	Bond Future	522	1	522	1	0.00
01/02/2023	R214 On 02-February-23	10.90	Put	Bond Future	1460	2	1460	2	0.00
01/02/2023	R214 On 02-February-23	11.60	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R214 On 02-February-23	11.00	Put	Bond Future	910	1	910	1	0.00
01/02/2023	R214 On 02-February-23	11.09	Put	Bond Future	480	1	480	1	0.00
01/02/2023	R214 On 02-February-23	11.10	Put	Bond Future	440	1	440	1	0.00
01/02/2023	R214 On 02-February-23	11.80	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R214 On 02-February-23	10.30	Put	Bond Future	5011	5	5011	5	0.00
01/02/2023	R214 On 02-February-23		Put	Bond Future	33024	34	33024	34	0.00
01/02/2023	R214 On 04-May-23			Bond Future	11.26	64.4639	11.2589	64.4639	22,948.00
01/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2825	3	2825	3	0.00
01/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2764	3	2764	3	0.00
01/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2794	3	2794	3	0.00
01/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2197	2	2197	2	0.00
01/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2220	2	2220	2	0.00
01/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2174	2	2174	2	0.00
01/02/2023	R214 On 03-August-23			Bond Future	11.35	65.7307	11.3533	65.7307	2,980.00
01/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	6037	6	6037	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
01/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5969	6	5969	6	0.00
01/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	6003	6	6003	6	0.00
01/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1960	2	1960	2	0.00
01/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1974	2	1974	2	0.00
01/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1946	2	1946	2	0.00
01/02/2023	R214 On 02-November-23			Bond Future	11.46	63.7117	11.4566	63.7117	0.00
01/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	4206	4	4206	4	0.00
01/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	4151	4	4151	4	0.00
01/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	4179	4	4179	4	0.00
01/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4161	4	4161	4	0.00
01/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4186	4	4186	4	0.00
01/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4136	4	4136	4	0.00
01/02/2023	R214 On 01-February-24			Bond Future	11.57	64.9554	11.5658	64.9554	0.00
01/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	6446	6	6446	6	0.00
01/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	6476	6	6476	6	0.00
01/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	6506	6	6506	6	0.00
01/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3538	4	3538	4	0.00
01/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3556	4	3556	4	0.00
01/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3575	4	3575	4	0.00
01/02/2023	R248 On 02-February-23			Bond Future	11.18	82.9638	11.1812	82.9638	54,143.00
01/02/2023	R248 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
01/02/2023	R248 On 02-February-23	11.06	Call	Bond Future	46	0	46	0	0.00
01/02/2023	R248 On 02-February-23	11.10	Call	Bond Future	94	0	94	0	0.00
01/02/2023	R248 On 02-February-23	11.07	Call	Bond Future	56	0	56	0	0.00
01/02/2023	R248 On 02-February-23	11.00	Call	Bond Future	12	0	12	0	0.00
01/02/2023	R248 On 02-February-23	11.60	Call	Bond Future	2793	2	2793	2	0.00
01/02/2023	R248 On 02-February-23	11.70	Call	Bond Future	3435	3	3435	3	0.00
01/02/2023	R248 On 02-February-23	11.08	Call	Bond Future	67	0	67	0	0.00
01/02/2023	R248 On 02-February-23	11.08	Put	Bond Future	768	1	768	1	0.00
01/02/2023	R248 On 02-February-23	11.10	Put	Bond Future	656	1	656	1	0.00
01/02/2023	R248 On 02-February-23	11.70	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R248 On 02-February-23	11.60	Put	Bond Future	0	0	0	0	0.00
01/02/2023	R248 On 02-February-23	11.00	Put	Bond Future	1276	2	1276	2	0.00

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01/02/2023	R248 On 02-February-23	11.07	Put	Bond Future	827	1	827	1	0.00
01/02/2023	R248 On 02-February-23	11.06	Put	Bond Future	887	1	887	1	0.00
01/02/2023	R248 On 02-February-23	10.40	Put	Bond Future	5706	6	5706	6	0.00
01/02/2023	R248 On 04-May-23			Bond Future	11.28	80.0895	11.2815	80.0895	248,012.00
01/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	3210	3	3210	3	0.00
01/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	3246	3	3246	3	0.00
01/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	3283	3	3283	3	0.00
01/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	2425	0	2425	0	1,500.00
01/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	799	0	799	0	1,500.00
01/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7184	0	7184	0	0.00
01/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2822	3	2822	3	0.00
01/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	2852	3	2852	3	0.00
01/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	2882	3	2882	3	0.00
01/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3672	0	3672	0	0.00
01/02/2023	R248 On 03-August-23			Bond Future	11.38	81.6259	11.3816	81.6259	0.00
01/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	7139	7	7139	7	0.00
01/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	7180	7	7180	7	0.00
01/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	7221	7	7221	7	0.00
01/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2616	3	2616	3	0.00
01/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2635	3	2635	3	0.00
01/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2654	3	2654	3	0.00
01/02/2023	R248 On 02-November-23			Bond Future	11.48	78.7938	11.4819	78.7938	0.00
01/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	5271	5	5271	5	0.00
01/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	5202	5	5202	5	0.00
01/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	5236	5	5236	5	0.00
01/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5218	6	5218	6	0.00
01/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5280	6	5280	6	0.00
01/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5249	6	5249	6	0.00
01/02/2023	R248 On 01-February-24			Bond Future	11.59	80.3688	11.5853	80.3688	13,000.00
01/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	8066	8	8066	8	0.00
01/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	7993	8	7993	8	0.00
01/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	8030	8	8030	8	0.00
01/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4528	5	4528	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
01/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4551	5	4551	5	0.00
01/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4506	5	4506	5	0.00