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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	2025 On 03-August-23			Bond Future	169.38	169.4876	169.3845	169.4876	812.00
02/08/2023	2025 On 02-November-23			Bond Future	173.14	173.2435	173.1362	173.2435	5,566.00
02/08/2023	2025 On 01-February-24			Bond Future	175.29	175.3985	175.2886	175.3985	214.00
02/08/2023	2025 On 02-May-24			Bond Future	179.28	179.3950	179.2834	179.3950	0.00
02/08/2023	2025 On 01-August-24			Bond Future	181.60	181.7177	181.6046	181.7177	0.00
02/08/2023	2029 On 03-August-23			Bond Future	123.67	123.4944	123.6732	123.4944	1,075.00
02/08/2023	2029 On 02-November-23			Bond Future	125.08	124.9019	125.0831	124.9019	1,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2023	2029 On 01-February-24			Bond Future	127.93	127.7438	127.9290	127.7438	728.00
02/08/2023	2029 On 02-May-24			Bond Future	129.48	129.2931	129.4832	129.2931	0.00
02/08/2023	2029 On 01-August-24			Bond Future	132.48	132.2864	132.4814	132.2864	0.00
02/08/2023	2030 On 03-August-23			Bond Future	10.37	89.4746	10.3709	89.4746	43,329.00
02/08/2023	2030 On 03-August-23	11.36	Call	Bond Future	4134	4	4134	4	0.00
02/08/2023	2030 On 03-August-23	12.59	Call	Bond Future	8942	9	8942	9	0.00
02/08/2023	2030 On 03-August-23	10.40	Call	Bond Future	241	1	241	1	1,012.00
02/08/2023	2030 On 03-August-23	10.65	Call	Bond Future	1192	1	1192	1	350.00
02/08/2023	2030 On 03-August-23	11.34	Call	Bond Future	4053	4	4053	4	0.00
02/08/2023	2030 On 03-August-23	12.89	Call	Bond Future	10062	10	10062	10	0.00
02/08/2023	2030 On 03-August-23	11.35	Call	Bond Future	4093	4	4093	4	0.00
02/08/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
02/08/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2030 On 03-August-23	10.65	Put	Bond Future	1	0	1	0	0.00
02/08/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
02/08/2023	2030 On 03-August-23	10.40	Put	Bond Future	116	0	116	0	0.00
02/08/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2030 On 02-November-23			Bond Future	10.44	91.4352	10.4436	91.4352	90,297.00
02/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7377	8	7377	8	0.00
02/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3477	4	3477	4	500.00
02/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4934	5	4934	5	0.00
02/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2604	3	2604	3	0.00
02/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	720	1	720	1	500.00
02/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2083	2	2083	2	500.00
02/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4466	5	4466	5	0.00
02/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2550	3	2550	3	0.00
02/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2577	3	2577	3	0.00
02/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	972	1	972	1	800.00
02/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1557	2	1557	2	500.00
02/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	402	0	402	0	800.00
02/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	4151	4	4151	4	0.00
02/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2551	2	2551	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	1061	1	1061	1	0.00
02/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	1075	1	1075	1	0.00
02/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	458	0	458	0	500.00
02/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	133	0	133	0	500.00
02/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1349	1	1349	1	0.00
02/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	3074	3	3074	3	0.00
02/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	1047	1	1047	1	0.00
02/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1782	2	1782	2	0.00
02/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	376	0	376	0	800.00
02/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	704	1	704	1	0.00
02/08/2023	2030 On 01-February-24			Bond Future	10.51	89.4879	10.5107	89.4879	0.00
02/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	5998	6	5998	6	0.00
02/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6753	7	6753	7	0.00
02/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5658	6	5658	6	0.00
02/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4351	5	4351	5	0.00
02/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4466	5	4466	5	0.00
02/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4495	5	4495	5	0.00
02/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2067	2	2067	2	500.00
02/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1477	2	1477	2	400.00
02/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	812	1	812	1	400.00
02/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1201	1	1201	1	500.00
02/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4523	5	4523	5	0.00
02/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5967	6	5967	6	0.00
02/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1630	2	1630	2	200.00
02/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3501	4	3501	4	0.00
02/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1258	1	1258	1	1,360.00
02/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1364	1	1364	1	500.00
02/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3465	3	3465	3	0.00
02/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4730	5	4730	5	0.00
02/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3762	4	3762	4	0.00
02/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3652	3	3652	3	0.00
02/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	3066	3	3066	3	0.00
02/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	738	1	738	1	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
02/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1123	1	1123	1	0.00
02/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	732	1	732	1	500.00
02/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	592	1	592	1	400.00
02/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3286	3	3286	3	0.00
02/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2558	2	2558	2	0.00
02/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1544	1	1544	1	700.00
02/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1133	1	1133	1	0.00
02/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1143	1	1143	1	0.00
02/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1183	1	1183	1	1,360.00
02/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	806	1	806	1	200.00
02/08/2023	2030 On 02-May-24			Bond Future	10.59	91.5058	10.5875	91.5058	0.00
02/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9773	10	9773	10	0.00
02/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3994	4	3994	4	500.00
02/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6232	6	6232	6	0.00
02/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1913	2	1913	2	1,000.00
02/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1394	2	1394	2	0.00
02/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7508	8	7508	8	0.00
02/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2817	3	2817	3	500.00
02/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3266	3	3266	3	1,080.00
02/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1366	1	1366	1	0.00
02/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1380	1	1380	1	0.00
02/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1172	1	1172	1	1,000.00
02/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4908	5	4908	5	0.00
02/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4458	4	4458	4	0.00
02/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4485	4	4485	4	0.00
02/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2359	2	2359	2	0.00
02/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2689	3	2689	3	0.00
02/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	805	1	805	1	1,080.00
02/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1934	2	1934	2	0.00
02/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4431	4	4431	4	0.00
02/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3611	3	3611	3	0.00
02/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1114	1	1114	1	1,000.00
02/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	385	0	385	0	500.00

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02/08/2023	2030 On 01-August-24			Bond Future	10.66	89.5979	10.6636	89.5979	0.00
02/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2430	3	2430	3	0.00
02/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2393	3	2393	3	0.00
02/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2411	3	2411	3	0.00
02/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3494	3	3494	3	0.00
02/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3514	3	3514	3	0.00
02/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3475	3	3475	3	0.00
02/08/2023	2032 On 03-August-23			Bond Future	11.02	88.0894	11.0211	88.0894	56,659.00
02/08/2023	2032 On 03-August-23	11.45	Call	Bond Future	2077	2	2077	2	0.00
02/08/2023	2032 On 03-August-23	12.00	Call	Bond Future	4644	5	4644	5	5,000.00
02/08/2023	2032 On 03-August-23	11.76	Call	Bond Future	3537	4	3537	4	0.00
02/08/2023	2032 On 03-August-23	11.75	Call	Bond Future	3490	4	3490	4	0.00
02/08/2023	2032 On 03-August-23	11.50	Call	Bond Future	2315	3	2315	3	11,000.00
02/08/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
02/08/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
02/08/2023	2032 On 03-August-23	12.04	Call	Bond Future	4826	5	4826	5	3,000.00
02/08/2023	2032 On 03-August-23	11.77	Call	Bond Future	3583	4	3583	4	0.00
02/08/2023	2032 On 03-August-23	11.90	Call	Bond Future	4185	5	4185	5	5,000.00
02/08/2023	2032 On 03-August-23	11.55	Call	Bond Future	2552	3	2552	3	0.00
02/08/2023	2032 On 03-August-23	11.55	Put	Bond Future	0	0	0	0	7,500.00
02/08/2023	2032 On 03-August-23	11.90	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2032 On 03-August-23	11.77	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	3,000.00
02/08/2023	2032 On 03-August-23	10.30	Put	Bond Future	3649	3	3649	3	0.00
02/08/2023	2032 On 03-August-23	9.60	Put	Bond Future	7390	7	7390	7	0.00
02/08/2023	2032 On 03-August-23	11.50	Put	Bond Future	0	0	0	0	11,000.00
02/08/2023	2032 On 03-August-23	11.75	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2032 On 03-August-23	11.76	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
02/08/2023	2032 On 03-August-23	11.45	Put	Bond Future	0	0	0	0	7,500.00
02/08/2023	2032 On 02-November-23			Bond Future	11.11	85.8569	11.1125	85.8569	199,387.00
02/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5750	6	5750	6	0.00
02/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3069	3	3069	3	0.00

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02/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3391	4	3391	4	0.00
02/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3997	4	3997	4	0.00
02/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2273	3	2273	3	0.00
02/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2412	3	2412	3	0.00
02/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	871	1	871	1	500.00
02/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1905	2	1905	2	500.00
02/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2245	2	2245	2	0.00
02/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4420	5	4420	5	0.00
02/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1685	2	1685	2	0.00
02/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2300	3	2300	3	0.00
02/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	887	1	887	1	500.00
02/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1087	1	1087	1	500.00
02/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	569	1	569	1	7,750.00
02/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3452	3	3452	3	0.00
02/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1689	2	1689	2	0.00
02/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2230	2	2230	2	500.00
02/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2013	2	2013	2	0.00
02/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3487	3	3487	3	0.00
02/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	737	1	737	1	0.00
02/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1231	1	1231	1	500.00
02/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1730	2	1730	2	0.00
02/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3055	3	3055	3	0.00
02/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4347	4	4347	4	0.00
02/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1611	1	1611	1	500.00
02/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1710	2	1710	2	0.00
02/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	862	1	862	1	500.00
02/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1086	1	1086	1	15,500.00
02/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	455	0	455	0	500.00
02/08/2023	2032 On 01-February-24			Bond Future	11.20	87.7901	11.1983	87.7901	0.00
02/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7243	8	7243	8	0.00
02/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4661	5	4661	5	0.00
02/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1806	2	1806	2	1,200.00
02/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7631	8	7631	8	0.00

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02/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4630	5	4630	5	0.00
02/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6823	7	6823	7	0.00
02/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2531	3	2531	3	500.00
02/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1491	2	1491	2	500.00
02/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1846	2	1846	2	200.00
02/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	710	1	710	1	1,200.00
02/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4351	5	4351	5	0.00
02/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4598	5	4598	5	0.00
02/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1690	2	1690	2	0.00
02/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1804	2	1804	2	200.00
02/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6555	6	6555	6	0.00
02/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3043	3	3043	3	0.00
02/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1677	2	1677	2	0.00
02/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	803	1	803	1	500.00
02/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3903	4	3903	4	0.00
02/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3846	4	3846	4	0.00
02/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1663	2	1663	2	0.00
02/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	973	1	973	1	200.00
02/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4420	4	4420	4	0.00
02/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	880	1	880	1	1,200.00
02/08/2023	2032 On 02-May-24			Bond Future	11.29	85.6071	11.2894	85.6071	0.00
02/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9627	10	9627	10	0.00
02/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2839	3	2839	3	500.00
02/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3470	4	3470	4	1,550.00
02/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1820	2	1820	2	500.00
02/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1750	2	1750	2	0.00
02/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1733	2	1733	2	0.00
02/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9076	9	9076	9	0.00
02/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8167	8	8167	8	0.00
02/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1928	2	1928	2	1,550.00
02/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2336	3	2336	3	1,000.00
02/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1450	2	1450	2	1,000.00
02/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1767	2	1767	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5212	5	5212	5	0.00
02/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5871	6	5871	6	0.00
02/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4343	4	4343	4	0.00
02/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4938	5	4938	5	0.00
02/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	931	1	931	1	500.00
02/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5275	5	5275	5	0.00
02/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5244	5	5244	5	0.00
02/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5120	5	5120	5	0.00
02/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3192	3	3192	3	0.00
02/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1161	1	1161	1	1,000.00
02/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3763	4	3763	4	0.00
02/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	801	1	801	1	1,550.00
02/08/2023	2032 On 01-August-24			Bond Future	11.38	87.5694	11.3793	87.5694	0.00
02/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2859	3	2859	3	0.00
02/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2837	3	2837	3	0.00
02/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2881	3	2881	3	0.00
02/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3920	4	3920	4	0.00
02/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3967	4	3967	4	0.00
02/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3943	4	3943	4	0.00
02/08/2023	2033 On 03-August-23			Bond Future	117.83	118.0417	117.8268	118.0417	974.00
02/08/2023	2033 On 02-November-23			Bond Future	119.01	119.2330	119.0120	119.2330	2,258.00
02/08/2023	2033 On 01-February-24			Bond Future	121.72	121.9459	121.7197	121.9459	6,141.00
02/08/2023	2033 On 02-May-24			Bond Future	123.04	123.2679	123.0374	123.2679	0.00
02/08/2023	2033 On 01-August-24			Bond Future	125.89	126.1218	125.8865	126.1218	0.00
02/08/2023	2037 On 03-August-23			Bond Future	12.03	77.4334	12.0312	77.4334	43,283.00
02/08/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
02/08/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
02/08/2023	2037 On 03-August-23	12.14	Call	Bond Future	640	1	640	1	0.00
02/08/2023	2037 On 03-August-23	12.12	Call	Bond Future	553	1	553	1	0.00
02/08/2023	2037 On 03-August-23	12.13	Call	Bond Future	596	1	596	1	0.00
02/08/2023	2037 On 03-August-23	12.13	Put	Bond Future	62	0	62	0	0.00
02/08/2023	2037 On 03-August-23	12.12	Put	Bond Future	73	0	73	0	0.00
02/08/2023	2037 On 03-August-23	12.14	Put	Bond Future	53	0	53	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
02/08/2023	2037 On 03-August-23	11.00	Put	Bond Future	5913	5	5913	5	0.00
02/08/2023	2037 On 03-August-23	10.30	Put	Bond Future	10312	10	10312	10	0.00
02/08/2023	2037 On 02-November-23			Bond Future	12.14	79.1301	12.1373	79.1301	65,685.00
02/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	1017	1	1017	1	0.00
02/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	1000	1	1000	1	0.00
02/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	2034	2	2034	2	731.00
02/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3559	4	3559	4	731.00
02/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	1035	1	1035	1	0.00
02/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8888	9	8888	9	0.00
02/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	308	0	308	0	731.00
02/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4197	4	4197	4	0.00
02/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4236	4	4236	4	0.00
02/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1553	1	1553	1	0.00
02/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2665	2	2665	2	0.00
02/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4157	4	4157	4	0.00
02/08/2023	2037 On 01-February-24			Bond Future	12.24	76.6554	12.2421	76.6554	76,958.00
02/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9072	10	9072	10	0.00
02/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3474	4	3474	4	0.00
02/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3503	4	3503	4	0.00
02/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2860	3	2860	3	2,500.00
02/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5451	6	5451	6	0.00
02/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3533	4	3533	4	0.00
02/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3072	3	3072	3	0.00
02/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3666	3	3666	3	0.00
02/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1957	2	1957	2	2,500.00
02/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	908	1	908	1	2,500.00
02/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3095	3	3095	3	0.00
02/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3118	3	3118	3	0.00
02/08/2023	2037 On 02-May-24			Bond Future	12.35	78.3838	12.3532	78.3838	0.00
02/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1853	2	1853	2	0.00
02/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1871	2	1871	2	0.00
02/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1889	2	1889	2	0.00
02/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6859	6	6859	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
02/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6820	6	6820	6	0.00
02/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6781	6	6781	6	0.00
02/08/2023	2037 On 01-August-24			Bond Future	12.47	75.9244	12.4665	75.9244	0.00
02/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3521	4	3521	4	0.00
02/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3497	4	3497	4	0.00
02/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3473	4	3473	4	0.00
02/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5424	5	5424	5	0.00
02/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5395	5	5395	5	0.00
02/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5367	5	5367	5	0.00
02/08/2023	2038 On 03-August-23			Bond Future	127.48	127.1994	127.4807	127.1994	664.00
02/08/2023	2038 On 02-November-23			Bond Future	130.30	130.0182	130.3043	130.0182	4,602.00
02/08/2023	2038 On 01-February-24			Bond Future	131.26	130.9663	131.2589	130.9663	0.00
02/08/2023	2038 On 02-May-24			Bond Future	134.25	133.9502	134.2500	133.9502	0.00
02/08/2023	2038 On 01-August-24			Bond Future	135.30	134.9918	135.2996	134.9918	0.00
02/08/2023	2040 On 03-August-23			Bond Future	12.29	77.9486	12.2863	77.9486	16,441.00
02/08/2023	2040 On 03-August-23	12.21	Call	Bond Future	92	1	92	1	0.00
02/08/2023	2040 On 03-August-23	12.22	Call	Bond Future	107	1	107	1	0.00
02/08/2023	2040 On 03-August-23	12.23	Call	Bond Future	124	1	124	1	0.00
02/08/2023	2040 On 03-August-23	12.23	Put	Bond Future	446	0	446	0	0.00
02/08/2023	2040 On 03-August-23	12.22	Put	Bond Future	487	0	487	0	0.00
02/08/2023	2040 On 03-August-23	12.21	Put	Bond Future	529	0	529	0	0.00
02/08/2023	2040 On 02-November-23			Bond Future	12.40	79.6566	12.3957	79.6566	35,437.00
02/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4474	5	4474	5	0.00
02/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1704	2	1704	2	875.00
02/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	737	1	737	1	0.00
02/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	1061	1	1061	1	128.00
02/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	3158	4	3158	4	128.00
02/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7148	8	7148	8	0.00
02/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	605	1	605	1	875.00
02/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	709	1	709	1	0.00
02/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	723	1	723	1	0.00
02/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5521	5	5521	5	0.00
02/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5913	5	5913	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
02/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	628	1	628	1	128.00
02/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5425	5	5425	5	0.00
02/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3396	3	3396	3	0.00
02/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2023	2	2023	2	0.00
02/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4529	4	4529	4	0.00
02/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5473	5	5473	5	0.00
02/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1349	1	1349	1	875.00
02/08/2023	2040 On 01-February-24			Bond Future	12.50	76.9433	12.5043	76.9433	93,216.00
02/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	3051	3	3051	3	0.00
02/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2995	3	2995	3	0.00
02/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	3023	3	3023	3	0.00
02/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3941	4	3941	4	0.00
02/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3970	4	3970	4	0.00
02/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3913	4	3913	4	0.00
02/08/2023	2040 On 02-May-24			Bond Future	12.62	78.6781	12.6187	78.6781	0.00
02/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1797	2	1797	2	0.00
02/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1761	2	1761	2	0.00
02/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1779	2	1779	2	0.00
02/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7560	7	7560	7	0.00
02/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7647	7	7647	7	0.00
02/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7604	7	7604	7	0.00
02/08/2023	2040 On 01-August-24			Bond Future	12.74	75.9751	12.7354	75.9751	0.00
02/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3362	4	3362	4	0.00
02/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3386	4	3386	4	0.00
02/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3412	4	3412	4	0.00
02/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5579	5	5579	5	0.00
02/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5609	5	5609	5	0.00
02/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5640	5	5640	5	0.00
02/08/2023	2044 On 03-August-23			Bond Future	12.36	74.2934	12.3612	74.2934	15,532.00
02/08/2023	2044 On 03-August-23	11.75	Call	Bond Future	0	0	0	0	4,553.00
02/08/2023	2044 On 03-August-23	12.17	Call	Bond Future	9	0	9	0	0.00
02/08/2023	2044 On 03-August-23	12.50	Call	Bond Future	820	2	820	2	0.00
02/08/2023	2044 On 03-August-23	12.00	Call	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
02/08/2023	2044 On 03-August-23	12.15	Call	Bond Future	6	0	6	0	0.00
02/08/2023	2044 On 03-August-23	12.16	Call	Bond Future	7	0	7	0	0.00
02/08/2023	2044 On 03-August-23	12.16	Put	Bond Future	1173	1	1173	1	0.00
02/08/2023	2044 On 03-August-23	12.15	Put	Bond Future	1230	1	1230	1	0.00
02/08/2023	2044 On 03-August-23	12.00	Put	Bond Future	2116	1	2116	1	4,754.00
02/08/2023	2044 On 03-August-23	12.50	Put	Bond Future	33	0	33	0	9,106.00
02/08/2023	2044 On 03-August-23	12.17	Put	Bond Future	1117	1	1117	1	0.00
02/08/2023	2044 On 03-August-23	11.75	Put	Bond Future	3641	3	3641	3	3,076.00
02/08/2023	2044 On 02-November-23			Bond Future	12.47	75.9213	12.4674	75.9213	50,982.00
02/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	599	1	599	1	0.00
02/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	611	1	611	1	0.00
02/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	624	1	624	1	0.00
02/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5993	5	5993	5	0.00
02/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6044	5	6044	5	0.00
02/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6095	5	6095	5	0.00
02/08/2023	2044 On 01-February-24			Bond Future	12.57	73.2492	12.5727	73.2492	31,797.00
02/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2711	3	2711	3	0.00
02/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2738	3	2738	3	0.00
02/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2764	3	2764	3	0.00
02/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4363	4	4363	4	0.00
02/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4394	4	4394	4	0.00
02/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4425	4	4425	4	0.00
02/08/2023	2044 On 02-May-24			Bond Future	12.68	74.9006	12.6832	74.9006	0.00
02/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1791	2	1791	2	0.00
02/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1809	2	1809	2	0.00
02/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1827	2	1827	2	0.00
02/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7749	7	7749	7	0.00
02/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7793	7	7793	7	0.00
02/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7837	7	7837	7	0.00
02/08/2023	2044 On 01-August-24			Bond Future	12.80	72.2362	12.7956	72.2362	0.00
02/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3441	4	3441	4	0.00
02/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3392	4	3392	4	0.00
02/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3416	4	3416	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
02/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6228	6	6228	6	0.00
02/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6261	6	6261	6	0.00
02/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6196	6	6196	6	0.00
02/08/2023	2046 On 03-August-23			Bond Future	112.68	112.6930	112.6785	112.6930	10,131.00
02/08/2023	2046 On 02-November-23			Bond Future	113.09	113.1017	113.0856	113.1017	16,070.00
02/08/2023	2046 On 01-February-24			Bond Future	115.66	115.6751	115.6585	115.6751	0.00
02/08/2023	2046 On 02-May-24			Bond Future	116.16	116.1713	116.1550	116.1713	0.00
02/08/2023	2046 On 01-August-24			Bond Future	118.84	118.8605	118.8443	118.8605	0.00
02/08/2023	2050 On 03-August-23			Bond Future	112.28	111.9038	112.2770	111.9038	9,124.00
02/08/2023	2050 On 02-November-23			Bond Future	114.76	114.3839	114.7640	114.3839	14,011.00
02/08/2023	2050 On 01-February-24			Bond Future	115.14	114.7468	115.1356	114.7468	0.00
02/08/2023	2050 On 02-May-24			Bond Future	117.76	117.3611	117.7592	117.3611	0.00
02/08/2023	2050 On 01-August-24			Bond Future	118.19	117.7818	118.1900	117.7818	0.00
02/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	AL37 On 03-August-23			Index Future	886.67	889.2260	886.6690	889.2260	0.00
02/08/2023	AL37 On 02-November-23			Index Future	906.09	908.7030	906.0870	908.7030	0.00
02/08/2023	AL37 On 01-February-24			Index Future	926.49	929.1610	926.4860	929.1610	0.00
02/08/2023	AL37 On 02-May-24			Index Future	947.39	950.1260	947.3920	950.1260	0.00
02/08/2023	AL37 On 01-August-24			Index Future	969.13	971.9230	969.1270	971.9230	0.00
02/08/2023	AL7T On 03-August-23			Index Future	1014.93	1020.1720	1014.9340	1020.1720	0.00
02/08/2023	AL7T On 02-November-23			Index Future	1037.16	1042.5180	1037.1610	1042.5180	0.00
02/08/2023	AL7T On 01-February-24			Index Future	1060.51	1065.9890	1060.5100	1065.9890	0.00
02/08/2023	AL7T On 02-May-24			Index Future	1084.44	1090.0410	1084.4400	1090.0410	0.00
02/08/2023	AL7T On 01-August-24			Index Future	1109.32	1115.0480	1109.3200	1115.0480	0.00
02/08/2023	ALBI On 03-August-23			Index Future	884.93	890.4560	884.9250	890.4560	1.00
02/08/2023	ALBI On 02-November-23			Index Future	904.31	909.9610	904.3050	909.9610	106.00
02/08/2023	ALBI On 01-February-24			Index Future	924.66	930.4470	924.6630	930.4470	0.00
02/08/2023	ALBI On 02-May-24			Index Future	945.53	951.4410	945.5280	951.4410	0.00
02/08/2023	ALBI On 01-August-24			Index Future	967.22	973.2680	967.2200	973.2680	0.00
02/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C007 On 31-January-37			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
02/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2023	ES33 On 03-August-23			Bond Future	12.49	75.1547	12.4916	75.1547	350.00
02/08/2023	ES33 On 02-November-23			Bond Future	12.63	73.0218	12.6297	73.0218	0.00
02/08/2023	ES33 On 01-February-24			Bond Future	12.77	74.6834	12.7685	74.6834	0.00
02/08/2023	ES33 On 02-May-24			Bond Future	12.91	72.5845	12.9111	72.5845	0.00
02/08/2023	ES33 On 01-August-24			Bond Future	13.05	74.2640	13.0539	74.2640	0.00
02/08/2023	ES42 On 03-August-23			Bond Future	12.97	71.9202	12.9665	71.9202	4,000.00
02/08/2023	ES42 On 02-November-23			Bond Future	13.10	69.2505	13.0991	69.2505	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
02/08/2023	ES42 On 01-February-24			Bond Future	13.23	70.8264	13.2261	70.8264	0.00
02/08/2023	ES42 On 02-May-24			Bond Future	13.36	68.1769	13.3610	68.1769	0.00
02/08/2023	ES42 On 01-August-24			Bond Future	13.49	69.7537	13.4936	69.7537	0.00
02/08/2023	GOVI On 03-August-23			GOVI	872.23	877.6650	872.2250	877.6650	13.00
02/08/2023	GOVI On 03-August-23	837.23	Call	GOVI	349950	40	349950	40	0.00
02/08/2023	GOVI On 03-August-23	837.21	Call	GOVI	350150	40	350150	40	0.00
02/08/2023	GOVI On 03-August-23	837.22	Call	GOVI	350050	40	350050	40	0.00
02/08/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-November-23			GOVI	891.33	896.8890	891.3270	896.8890	825.00
02/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	55270	11	55270	11	0.00
02/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	55170	11	55170	11	0.00
02/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	55070	11	55070	11	0.00
02/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 01-February-24			GOVI	911.39	917.0820	911.3930	917.0820	0.00
02/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	314130	37	314130	37	0.00
02/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	314030	37	314030	37	0.00
02/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	313930	37	313930	37	0.00
02/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-May-24			GOVI	931.96	937.7740	931.9580	937.7740	0.00
02/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	190120	13	190120	13	0.00
02/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	190220	13	190220	13	0.00
02/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	190320	13	190320	13	0.00
02/08/2023	GOVI On 01-August-24			GOVI	953.34	959.2880	953.3390	959.2880	0.00
02/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	99690	16	99690	16	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
02/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	99590	16	99590	16	0.00
02/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	99490	16	99490	16	0.00
02/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
02/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
02/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2023	IGOV On 03-August-23			Index Future	328.95	328.5360	328.9530	328.5360	168.00
02/08/2023	IGOV On 02-November-23			Index Future	336.24	335.8140	336.2390	335.8140	515.00
02/08/2023	IGOV On 01-February-24			Index Future	343.89	343.4540	343.8890	343.4540	0.00
02/08/2023	IGOV On 02-May-24			Index Future	351.73	351.2820	351.7270	351.2820	0.00
02/08/2023	IGOV On 01-August-24			Index Future	359.87	359.4170	359.8730	359.4170	0.00
02/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
02/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
02/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.50	91.5000	8.5000	91.5000	0.00
02/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.51	91.4800	8.5100	91.4800	0.00
02/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.52	91.4800	8.5150	91.4800	0.00
02/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
02/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.44	91.5500	8.4350	91.5500	0.00
02/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6950	8.3100	91.6950	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
02/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.23	91.8000	8.2250	91.8000	0.00
02/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.05	91.9750	8.0500	91.9750	0.00
02/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.0450	7.9900	92.0450	0.00
02/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.95	92.1000	7.9450	92.1000	0.00
02/08/2023	R035 On 03-August-23			Bond Future	11.68	86.8674	11.6812	86.8674	27,765.00
02/08/2023	R035 On 03-August-23	11.75	Call	Bond Future	468	1	468	1	0.00
02/08/2023	R035 On 03-August-23	11.99	Call	Bond Future	1663	2	1663	2	0.00
02/08/2023	R035 On 03-August-23	11.98	Call	Bond Future	1610	2	1610	2	0.00
02/08/2023	R035 On 03-August-23	12.00	Call	Bond Future	1716	2	1716	2	0.00
02/08/2023	R035 On 03-August-23	12.50	Call	Bond Future	4305	5	4305	5	5,000.00
02/08/2023	R035 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R035 On 03-August-23	11.98	Put	Bond Future	1	0	1	0	0.00
02/08/2023	R035 On 03-August-23	11.99	Put	Bond Future	1	0	1	0	0.00
02/08/2023	R035 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R035 On 03-August-23	11.75	Put	Bond Future	93	0	93	0	4,870.00
02/08/2023	R035 On 02-November-23			Bond Future	11.79	84.2608	11.7879	84.2608	168,315.00
02/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1455	2	1455	2	0.00
02/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2229	3	2229	3	731.00
02/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	304	0	304	0	400.00
02/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3814	4	3814	4	731.00
02/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6130	7	6130	7	0.00
02/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9185	10	9185	10	0.00
02/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1433	2	1433	2	0.00
02/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	867	1	867	1	400.00
02/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1411	2	1411	2	0.00
02/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3474	3	3474	3	0.00
02/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3440	3	3440	3	0.00
02/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	273	0	273	0	731.00
02/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	702	1	702	1	400.00
02/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1438	1	1438	1	0.00
02/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4563	4	4563	4	0.00
02/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6920	6	6920	6	0.00
02/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2487	2	2487	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3406	3	3406	3	0.00
02/08/2023	R035 On 01-February-24			Bond Future	11.89	86.1580	11.8938	86.1580	0.00
02/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4125	4	4125	4	0.00
02/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1406	2	1406	2	400.00
02/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4062	4	4062	4	0.00
02/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8631	9	8631	9	0.00
02/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4093	4	4093	4	0.00
02/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	718	1	718	1	400.00
02/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7829	7	7829	7	0.00
02/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2554	2	2554	2	0.00
02/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5627	5	5627	5	0.00
02/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2574	2	2574	2	0.00
02/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	939	1	939	1	400.00
02/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2535	2	2535	2	0.00
02/08/2023	R035 On 02-May-24			Bond Future	12.00	83.5873	11.9957	83.5873	0.00
02/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2027	2	2027	2	0.00
02/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2008	2	2008	2	0.00
02/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1989	2	1989	2	0.00
02/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6311	6	6311	6	0.00
02/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6274	6	6274	6	0.00
02/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6237	6	6237	6	0.00
02/08/2023	R035 On 01-August-24			Bond Future	12.10	85.5035	12.0955	85.5035	0.00
02/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3441	4	3441	4	0.00
02/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3465	4	3465	4	0.00
02/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3490	4	3490	4	0.00
02/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5014	5	5014	5	0.00
02/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4986	5	4986	5	0.00
02/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4959	5	4959	5	0.00
02/08/2023	R053 On 03-August-23			Bond Future	12.28	100.0983	12.2762	100.0983	0.00
02/08/2023	R053 On 03-August-23	12.70	Call	Bond Future	3096	4	3096	4	0.00
02/08/2023	R053 On 03-August-23	12.71	Call	Bond Future	3167	4	3167	4	0.00
02/08/2023	R053 On 03-August-23	12.72	Call	Bond Future	3238	4	3238	4	0.00
02/08/2023	R053 On 03-August-23	12.72	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
02/08/2023	R053 On 03-August-23	12.71	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R053 On 03-August-23	12.70	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R053 On 02-November-23			Bond Future	12.38	96.4260	12.3818	96.4260	5,189.00
02/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5369	6	5369	6	0.00
02/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5275	6	5275	6	0.00
02/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5322	6	5322	6	0.00
02/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2175	2	2175	2	0.00
02/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2198	2	2198	2	0.00
02/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2152	2	2152	2	0.00
02/08/2023	R053 On 01-February-24			Bond Future	12.48	98.5973	12.4829	98.5973	0.00
02/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6689	7	6689	7	0.00
02/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6601	7	6601	7	0.00
02/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6645	7	6645	7	0.00
02/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3459	3	3459	3	0.00
02/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3508	3	3508	3	0.00
02/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3484	3	3484	3	0.00
02/08/2023	R053 On 02-May-24			Bond Future	12.59	94.9548	12.5882	94.9548	0.00
02/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7573	8	7573	8	0.00
02/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7615	8	7615	8	0.00
02/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7657	8	7657	8	0.00
02/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4564	4	4564	4	0.00
02/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4538	4	4538	4	0.00
02/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4513	4	4513	4	0.00
02/08/2023	R053 On 01-August-24			Bond Future	12.69	97.1310	12.6920	97.1310	0.00
02/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8228	9	8228	9	0.00
02/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8147	9	8147	9	0.00
02/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8187	9	8187	9	0.00
02/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5117	5	5117	5	0.00
02/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5143	5	5143	5	0.00
02/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5091	5	5091	5	0.00
02/08/2023	R186 On 03-August-23			Bond Future	9.09	105.6429	9.0854	105.6429	14,777.00
02/08/2023	R186 On 03-August-23	9.73	Call	Bond Future	1862	2	1862	2	0.00
02/08/2023	R186 On 03-August-23	9.75	Call	Bond Future	1919	2	1919	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2023	R186 On 03-August-23	9.74	Call	Bond Future	1890	2	1890	2	0.00
02/08/2023	R186 On 03-August-23	9.74	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R186 On 03-August-23	9.73	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R186 On 03-August-23	9.75	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R186 On 02-November-23			Bond Future	9.10	107.9577	9.1023	107.9577	145,567.00
02/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3645	4	3645	4	0.00
02/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1413	2	1413	2	0.00
02/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1431	2	1431	2	0.00
02/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1449	2	1449	2	0.00
02/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1039	1	1039	1	1,715.00
02/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	640	1	640	1	0.00
02/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	650	1	650	1	0.00
02/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	659	1	659	1	0.00
02/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	127	0	127	0	1,715.00
02/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	909	1	909	1	0.00
02/08/2023	R186 On 01-February-24			Bond Future	9.10	105.0776	9.0968	105.0776	0.00
02/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1968	2	1968	2	0.00
02/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1934	2	1934	2	0.00
02/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1951	2	1951	2	0.00
02/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	902	1	902	1	0.00
02/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	919	1	919	1	0.00
02/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	911	1	911	1	0.00
02/08/2023	R186 On 02-May-24			Bond Future	9.09	107.4471	9.0883	107.4471	0.00
02/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	399	0	399	0	0.00
02/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2438	3	2438	3	2,030.00
02/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	393	0	393	0	0.00
02/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3606	4	3606	4	0.00
02/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	404	0	404	0	0.00
02/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2964	3	2964	3	0.00
02/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	952	1	952	1	0.00
02/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	598	1	598	1	2,030.00
02/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	3001	3	3001	3	0.00
02/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2982	3	2982	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
02/08/2023	R186 On 01-August-24			Bond Future	9.06	104.5993	9.0599	104.5993	0.00
02/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1118	1	1118	1	0.00
02/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1097	1	1097	1	0.00
02/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1108	1	1108	1	0.00
02/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1891	2	1891	2	0.00
02/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1913	2	1913	2	0.00
02/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1902	2	1902	2	0.00
02/08/2023	R197 On 03-August-23			Bond Future	334.60	334.6590	334.5969	334.6590	44.00
02/08/2023	R197 On 02-November-23			Bond Future	342.01	342.0753	342.0079	342.0753	0.00
02/08/2023	R202 On 03-August-23			Bond Future	252.87	251.8249	252.8731	251.8249	5,054.00
02/08/2023	R202 On 02-November-23			Bond Future	258.47	257.4056	258.4739	257.4056	4,746.00
02/08/2023	R202 On 01-February-24			Bond Future	259.40	258.3099	259.4025	258.3099	460.00
02/08/2023	R202 On 02-May-24			Bond Future	265.31	264.1953	265.3138	264.1953	0.00
02/08/2023	R202 On 01-August-24			Bond Future	266.38	265.2336	266.3800	265.2336	0.00
02/08/2023	R209 On 03-August-23			Bond Future	11.74	66.9254	11.7411	66.9254	5,549.00
02/08/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
02/08/2023	R209 On 03-August-23	11.95	Call	Bond Future	994	1	994	1	0.00
02/08/2023	R209 On 03-August-23	11.25	Call	Bond Future	0	0	0	0	7,000.00
02/08/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
02/08/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
02/08/2023	R209 On 03-August-23	12.00	Call	Bond Future	1224	2	1224	2	0.00
02/08/2023	R209 On 03-August-23	11.93	Call	Bond Future	904	1	904	1	0.00
02/08/2023	R209 On 03-August-23	11.94	Call	Bond Future	949	1	949	1	0.00
02/08/2023	R209 On 03-August-23	12.00	Put	Bond Future	2	0	2	0	1,750.00
02/08/2023	R209 On 03-August-23	11.25	Put	Bond Future	2411	2	2411	2	0.00
02/08/2023	R209 On 03-August-23	11.95	Put	Bond Future	6	0	6	0	0.00
02/08/2023	R209 On 03-August-23	10.00	Put	Bond Future	9139	9	9139	9	0.00
02/08/2023	R209 On 03-August-23	11.93	Put	Bond Future	9	0	9	0	0.00
02/08/2023	R209 On 03-August-23	11.94	Put	Bond Future	7	0	7	0	0.00
02/08/2023	R209 On 03-August-23	10.75	Put	Bond Future	4996	5	4996	5	0.00
02/08/2023	R209 On 03-August-23	10.70	Put	Bond Future	5262	5	5262	5	0.00
02/08/2023	R209 On 02-November-23			Bond Future	11.84	65.2383	11.8357	65.2383	32,847.00
02/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	1002	1	1002	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
02/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	985	1	985	1	0.00
02/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	969	1	969	1	0.00
02/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3417	3	3417	3	0.00
02/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3384	3	3384	3	0.00
02/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3351	3	3351	3	0.00
02/08/2023	R209 On 01-February-24			Bond Future	11.93	66.7073	11.9255	66.7073	1,690.00
02/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3353	4	3353	4	0.00
02/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3326	4	3326	4	0.00
02/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3380	4	3380	4	0.00
02/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2392	2	2392	2	0.00
02/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2411	2	2411	2	0.00
02/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2430	2	2430	2	0.00
02/08/2023	R209 On 02-May-24			Bond Future	12.02	65.0580	12.0195	65.0580	0.00
02/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1718	2	1718	2	0.00
02/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1702	2	1702	2	0.00
02/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1686	2	1686	2	0.00
02/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5756	5	5756	5	0.00
02/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5722	5	5722	5	0.00
02/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5689	5	5689	5	0.00
02/08/2023	R209 On 01-August-24			Bond Future	12.11	66.5493	12.1120	66.5493	0.00
02/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	3094	3	3094	3	0.00
02/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	3072	3	3072	3	0.00
02/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	3116	3	3116	3	0.00
02/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4551	4	4551	4	0.00
02/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4576	4	4576	4	0.00
02/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4601	4	4601	4	0.00
02/08/2023	R210 On 03-August-23			Bond Future	225.26	225.2972	225.2583	225.2972	350.00
02/08/2023	R210 On 02-November-23			Bond Future	227.08	227.1237	227.0812	227.1237	70.00
02/08/2023	R210 On 01-February-24			Bond Future	232.25	232.2915	232.2478	232.2915	300.00
02/08/2023	R210 On 02-May-24			Bond Future	234.30	234.3412	234.2979	234.3412	0.00
02/08/2023	R210 On 01-August-24			Bond Future	239.72	239.7663	239.7229	239.7663	0.00
02/08/2023	R213 On 03-August-23			Bond Future	10.79	84.1315	10.7860	84.1315	4,021.00
02/08/2023	R213 On 03-August-23	11.61	Call	Bond Future	3554	4	3554	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
02/08/2023	R213 On 03-August-23	11.62	Call	Bond Future	3596	4	3596	4	0.00
02/08/2023	R213 On 03-August-23	11.63	Call	Bond Future	3637	4	3637	4	0.00
02/08/2023	R213 On 03-August-23	11.62	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R213 On 03-August-23	11.63	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R213 On 03-August-23	11.61	Put	Bond Future	0	0	0	0	0.00
02/08/2023	R213 On 02-November-23			Bond Future	10.87	82.4177	10.8747	82.4177	32,977.00
02/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3274	4	3274	4	731.00
02/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2362	3	2362	3	0.00
02/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7591	8	7591	8	0.00
02/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2336	3	2336	3	0.00
02/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2389	3	2389	3	0.00
02/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1909	2	1909	2	731.00
02/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1627	1	1627	1	0.00
02/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1292	1	1292	1	0.00
02/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1325	1	1325	1	0.00
02/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	151	0	151	0	731.00
02/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1309	1	1309	1	0.00
02/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	872	1	872	1	0.00
02/08/2023	R213 On 01-February-24			Bond Future	10.96	84.2734	10.9613	84.2734	0.00
02/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4461	5	4461	5	0.00
02/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4403	5	4403	5	0.00
02/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4432	5	4432	5	0.00
02/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1346	1	1346	1	0.00
02/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1357	1	1357	1	0.00
02/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1335	1	1335	1	0.00
02/08/2023	R213 On 02-May-24			Bond Future	11.04	82.6140	11.0437	82.6140	0.00
02/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1504	2	1504	2	0.00
02/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1519	2	1519	2	0.00
02/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1534	2	1534	2	0.00
02/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4671	4	4671	4	0.00
02/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4700	4	4700	4	0.00
02/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4728	5	4728	5	0.00
02/08/2023	R213 On 01-August-24			Bond Future	11.12	84.5081	11.1227	84.5081	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
02/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2611	3	2611	3	0.00
02/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2571	3	2571	3	0.00
02/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2591	3	2591	3	0.00
02/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3613	3	3613	3	0.00
02/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3634	3	3634	3	0.00
02/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3592	3	3592	3	0.00
02/08/2023	R214 On 03-August-23			Bond Future	12.12	62.9969	12.1161	62.9969	6,799.00
02/08/2023	R214 On 03-August-23	12.16	Call	Bond Future	332	1	332	1	0.00
02/08/2023	R214 On 03-August-23	12.14	Call	Bond Future	271	1	271	1	0.00
02/08/2023	R214 On 03-August-23	12.15	Call	Bond Future	301	1	301	1	0.00
02/08/2023	R214 On 03-August-23	12.15	Put	Bond Future	137	0	137	0	0.00
02/08/2023	R214 On 03-August-23	12.14	Put	Bond Future	156	0	156	0	0.00
02/08/2023	R214 On 03-August-23	12.16	Put	Bond Future	120	0	120	0	0.00
02/08/2023	R214 On 02-November-23			Bond Future	12.22	61.0741	12.2157	61.0741	20,594.00
02/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	652	1	652	1	0.00
02/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	677	1	677	1	0.00
02/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	664	1	664	1	0.00
02/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4454	4	4454	4	0.00
02/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4494	4	4494	4	0.00
02/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4414	4	4414	4	0.00
02/08/2023	R214 On 01-February-24			Bond Future	12.31	62.4492	12.3142	62.4492	0.00
02/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2530	3	2530	3	0.00
02/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2554	3	2554	3	0.00
02/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2578	3	2578	3	0.00
02/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3312	3	3312	3	0.00
02/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3336	3	3336	3	0.00
02/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3361	3	3361	3	0.00
02/08/2023	R214 On 02-May-24			Bond Future	12.41	60.5518	12.4084	60.5518	0.00
02/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1613	2	1613	2	0.00
02/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1581	2	1581	2	0.00
02/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1597	2	1597	2	0.00
02/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6237	6	6237	6	0.00
02/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6274	6	6274	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
02/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6201	6	6201	6	0.00
02/08/2023	R214 On 01-August-24			Bond Future	12.50	61.9399	12.5005	61.9399	0.00
02/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3041	3	3041	3	0.00
02/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3063	3	3063	3	0.00
02/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3085	3	3085	3	0.00
02/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4591	4	4591	4	0.00
02/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4617	4	4617	4	0.00
02/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4643	4	4643	4	0.00
02/08/2023	R248 On 03-August-23			Bond Future	12.28	77.4663	12.2812	77.4663	48,844.00
02/08/2023	R248 On 03-August-23	12.09	Call	Bond Future	11	0	11	0	0.00
02/08/2023	R248 On 03-August-23	13.20	Call	Bond Future	5040	6	5040	6	0.00
02/08/2023	R248 On 03-August-23	12.10	Call	Bond Future	14	0	14	0	0.00
02/08/2023	R248 On 03-August-23	12.30	Call	Bond Future	323	1	323	1	1,053.00
02/08/2023	R248 On 03-August-23	11.80	Call	Bond Future	0	0	0	0	1,053.00
02/08/2023	R248 On 03-August-23	12.11	Call	Bond Future	17	0	17	0	0.00
02/08/2023	R248 On 03-August-23	12.11	Put	Bond Future	1031	0	1031	0	0.00
02/08/2023	R248 On 03-August-23	11.80	Put	Bond Future	2914	2	2914	2	0.00
02/08/2023	R248 On 03-August-23	12.30	Put	Bond Future	214	0	214	0	0.00
02/08/2023	R248 On 03-August-23	12.10	Put	Bond Future	1087	0	1087	0	0.00
02/08/2023	R248 On 03-August-23	13.20	Put	Bond Future	0	0	0	0	1,053.00
02/08/2023	R248 On 03-August-23	12.09	Put	Bond Future	1145	1	1145	1	0.00
02/08/2023	R248 On 02-November-23			Bond Future	12.39	74.7172	12.3872	74.7172	232,468.00
02/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1133	1	1133	1	207.00
02/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	638	1	638	1	0.00
02/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2969	3	2969	3	207.00
02/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7133	8	7133	8	0.00
02/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	612	1	612	1	0.00
02/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	625	1	625	1	0.00
02/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6152	5	6152	5	0.00
02/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	706	1	706	1	207.00
02/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4661	4	4661	4	0.00
02/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2325	2	2325	2	0.00
02/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6258	6	6258	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
02/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6205	6	6205	6	0.00
02/08/2023	R248 On 01-February-24			Bond Future	12.49	76.3995	12.4926	76.3995	0.00
02/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2696	3	2696	3	0.00
02/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2643	3	2643	3	0.00
02/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2669	3	2669	3	0.00
02/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4660	4	4660	4	0.00
02/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4693	4	4693	4	0.00
02/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4627	4	4627	4	0.00
02/08/2023	R248 On 02-May-24			Bond Future	12.59	73.6722	12.5936	73.6722	0.00
02/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1743	2	1743	2	0.00
02/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1708	2	1708	2	0.00
02/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1725	2	1725	2	0.00
02/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8487	8	8487	8	0.00
02/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8582	8	8582	8	0.00
02/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8534	8	8534	8	0.00
02/08/2023	R248 On 01-August-24			Bond Future	12.69	75.3611	12.6928	75.3611	13,000.00
02/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3868	4	3868	4	0.00
02/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3816	4	3816	4	0.00
02/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3842	4	3842	4	0.00
02/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6009	6	6009	6	0.00
02/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6041	6	6041	6	0.00
02/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5977	5	5977	5	0.00