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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/11/2023 TO: 03/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	2025 On 02-November-23			Bond Future	172.19	172.1900	172.1900	172.1900	0.00
03/11/2023	2025 On 01-February-24			Bond Future	174.48	174.4816	174.4814	174.4816	11,475.00
03/11/2023	2025 On 02-May-24			Bond Future	178.40	178.4084	178.4002	178.4084	0.00
03/11/2023	2025 On 01-August-24			Bond Future	180.59	180.5920	180.5872	180.5920	0.00
03/11/2023	2025 On 07-November-24			Bond Future	184.98	184.9732	184.9819	184.9732	0.00
03/11/2023	2029 On 02-November-23			Bond Future	127.00	127.0000	127.0000	127.0000	0.00
03/11/2023	2029 On 01-February-24			Bond Future	126.46	126.2802	126.4618	126.2802	4,724.00
03/11/2023	2029 On 02-May-24			Bond Future	127.93	127.7543	127.9344	127.7543	0.00
03/11/2023	2029 On 01-August-24			Bond Future	130.82	130.6347	130.8213	130.6347	0.00
03/11/2023	2029 On 07-November-24			Bond Future	132.60	132.4022	132.6032	132.4022	0.00
03/11/2023	2029 On 06-February-25			Bond Future	121.00	120.9997	120.9997	120.9997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	0	0	0	0	0.00
03/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	11400	11	11	11	0.00
03/11/2023	2030 On 02-November-23			Bond Future	10.81	89.6207	89.6207	89.6207	0.00
03/11/2023	2030 On 01-February-24			Bond Future	10.37	89.5384	89.7748	89.5384	56,151.00
03/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4325	4	4	4	0.00
03/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4292	4	4	4	0.00
03/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4358	4	4	4	0.00
03/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4161	4	4	4	0.00
03/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	792	1	1	1	1,360.00
03/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	994	1	1	1	400.00
03/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6869	7	7	7	0.00
03/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	416	0	0	0	400.00
03/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	741	1	1	1	500.00
03/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1592	2	2	2	500.00
03/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6028	6	6	6	0.00
03/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1144	1	1	1	200.00
03/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3186	3	3	3	0.00
03/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5646	5	6	5	0.00
03/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5993	6	6	6	0.00
03/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	887	1	1	1	500.00
03/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	172	0	0	0	500.00
03/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2396	3	2	3	0.00
03/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	202	0	0	0	200.00
03/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	637	1	1	1	700.00
03/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1988	2	2	2	0.00
03/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	169	0	0	0	500.00
03/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1490	2	1	2	0.00
03/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2711	3	3	3	0.00
03/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2211	2	2	2	0.00
03/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	115	0	0	0	400.00
03/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3742	4	4	4	0.00
03/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	401	0	0	0	1,360.00
03/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2594	3	3	3	0.00
03/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	365	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	377	0	0	0	0.00
03/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	371	0	0	0	0.00
03/11/2023	2030 On 02-May-24			Bond Future	10.44	91.5318	91.7694	91.5318	19,883.00
03/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	930	1	1	1	0.00
03/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	918	1	1	1	0.00
03/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	943	1	1	1	0.00
03/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	749	1	1	1	1,000.00
03/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1426	2	1	2	1,000.00
03/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6129	6	6	6	0.00
03/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7555	7	8	7	0.00
03/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2838	3	3	3	1,080.00
03/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3640	4	4	4	500.00
03/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10056	10	10	10	0.00
03/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2354	2	2	2	500.00
03/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1004	1	1	1	0.00
03/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	93	0	0	0	500.00
03/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1651	2	2	2	0.00
03/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	277	0	0	0	1,080.00
03/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1356	2	1	2	0.00
03/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3909	4	4	4	0.00
03/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	435	1	0	1	1,000.00
03/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2549	3	3	3	0.00
03/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3404	4	3	4	0.00
03/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3461	4	3	4	0.00
03/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3432	4	3	4	0.00
03/11/2023	2030 On 01-August-24			Bond Future	10.52	89.5683	89.8130	89.5683	0.00
03/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2282	2	2	2	0.00
03/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2263	2	2	2	0.00
03/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2302	2	2	2	0.00
03/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2813	3	3	3	0.00
03/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2851	3	3	3	0.00
03/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2832	3	3	3	0.00
03/11/2023	2030 On 07-November-24			Bond Future	10.61	91.7174	91.9750	91.7174	221.00
03/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3115	3	3	3	0.00
03/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3095	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3137	3	3	3	0.00
03/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2593	3	3	3	0.00
03/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2623	3	3	3	0.00
03/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2608	3	3	3	0.00
03/11/2023	2030 On 06-February-25			Bond Future	13.82	79.7860	79.7860	79.7860	0.00
03/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	232	0	0	0	0.00
03/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	10552	11	11	11	0.00
03/11/2023	2032 On 02-November-23			Bond Future	11.23	84.9050	84.9050	84.9050	0.00
03/11/2023	2032 On 01-February-24			Bond Future	11.30	86.5794	86.8980	86.5794	95,566.00
03/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1029	1	1	1	8,500.00
03/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3963	4	4	4	0.00
03/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3430	3	3	3	0.00
03/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3462	3	3	3	0.00
03/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3397	3	3	3	0.00
03/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	806	1	1	1	1,200.00
03/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6210	6	6	6	0.00
03/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	175	0	0	0	1,200.00
03/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1391	1	1	1	500.00
03/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6627	6	7	6	0.00
03/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	589	1	1	1	500.00
03/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	835	1	1	1	200.00
03/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3142	3	3	3	0.00
03/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5759	5	6	5	0.00
03/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	403	0	0	0	200.00
03/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1089	1	1	1	200.00
03/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2397	3	2	3	0.00
03/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	293	0	0	0	500.00
03/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4012	4	4	4	0.00
03/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3330	4	3	4	0.00
03/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3397	4	3	4	0.00
03/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6514	7	7	7	0.00
03/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	342	0	0	0	1,200.00
03/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	984	1	1	1	0.00
03/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	959	1	1	1	0.00

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03/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	972	1	1	1	0.00
03/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	790	1	1	1	17,000.00
03/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2944	3	3	3	0.00
03/11/2023	2032 On 02-May-24			Bond Future	11.41	84.3447	84.6666	84.3447	61,107.00
03/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	964	1	1	1	0.00
03/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	977	1	1	1	0.00
03/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	951	1	1	1	0.00
03/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	763	1	1	1	1,000.00
03/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1419	1	1	1	1,000.00
03/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7165	7	7	7	0.00
03/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1098	1	1	1	1,550.00
03/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2409	2	2	2	1,550.00
03/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1839	2	2	2	500.00
03/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8152	8	8	8	0.00
03/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8758	9	9	9	0.00
03/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1016	1	1	1	500.00
03/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3298	4	3	4	0.00
03/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4850	5	5	5	0.00
03/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	466	1	0	1	1,550.00
03/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2665	3	3	3	0.00
03/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	541	1	1	1	500.00
03/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4642	5	5	5	0.00
03/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	693	1	1	1	1,000.00
03/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3960	4	4	4	0.00
03/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5718	6	6	6	0.00
03/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5027	5	5	5	0.00
03/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4956	5	5	5	0.00
03/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4992	5	5	5	0.00
03/11/2023	2032 On 01-August-24			Bond Future	11.51	86.2262	86.5571	86.2262	0.00
03/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2340	2	2	2	0.00
03/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2360	2	2	2	0.00
03/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2320	2	2	2	0.00
03/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4047	4	4	4	0.00
03/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3996	4	4	4	0.00
03/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4021	4	4	4	0.00

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03/11/2023	2032 On 07-November-24			Bond Future	11.64	84.1274	84.4727	84.1274	509.00
03/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8327	8	8	8	0.00
03/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3444	3	3	3	1,615.00
03/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3078	3	3	3	0.00
03/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3100	3	3	3	0.00
03/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3056	3	3	3	0.00
03/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3788	4	4	4	0.00
03/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3744	4	4	4	0.00
03/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3766	4	4	4	0.00
03/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1280	1	1	1	1,615.00
03/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3435	3	3	3	0.00
03/11/2023	2032 On 06-February-25			Bond Future	14.22	76.7998	76.7998	76.7998	0.00
03/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	597	1	1	1	0.00
03/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	10345	10	10	10	0.00
03/11/2023	2033 On 02-November-23			Bond Future	120.21	120.2100	120.2100	120.2100	0.00
03/11/2023	2033 On 01-February-24			Bond Future	120.58	119.4991	120.5775	119.4991	8,207.00
03/11/2023	2033 On 02-May-24			Bond Future	121.82	120.7246	121.8220	120.7246	0.00
03/11/2023	2033 On 01-August-24			Bond Future	124.57	123.4466	124.5711	123.4466	0.00
03/11/2023	2033 On 07-November-24			Bond Future	126.10	124.9414	126.1026	124.9414	0.00
03/11/2023	2033 On 06-February-25			Bond Future	115.07	115.0721	115.0721	115.0721	0.00
03/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	0	0	0	0	0.00
03/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	9868	10	10	10	0.00
03/11/2023	2037 On 02-November-23			Bond Future	11.56	81.7705	81.7705	81.7705	0.00
03/11/2023	2037 On 01-February-24			Bond Future	12.31	75.4258	75.7542	75.4258	136,284.00
03/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2246	2	2	2	0.00
03/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2218	2	2	2	0.00
03/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2274	2	2	2	0.00
03/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8130	8	8	8	0.00
03/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4231	4	4	4	0.00
03/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1646	1	2	1	2,500.00
03/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1086	1	1	1	2,500.00
03/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2802	3	3	3	0.00
03/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	316	0	0	0	2,500.00
03/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2164	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2212	2	2	2	0.00
03/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2188	2	2	2	0.00
03/11/2023	2037 On 02-May-24			Bond Future	12.43	77.1049	77.4372	77.1049	0.00
03/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	997	1	1	1	0.00
03/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	985	1	1	1	0.00
03/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1010	1	1	1	0.00
03/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6285	7	6	7	0.00
03/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6374	7	6	7	0.00
03/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6330	7	6	7	0.00
03/11/2023	2037 On 01-August-24			Bond Future	12.55	74.5690	74.9102	74.5690	0.00
03/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7725	7	8	7	0.00
03/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5583	5	6	5	0.00
03/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2627	2	3	2	0.00
03/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2605	2	3	2	0.00
03/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2650	2	3	2	1,383.00
03/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4934	5	5	5	0.00
03/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4994	5	5	5	0.00
03/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4964	5	5	5	0.00
03/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2562	2	3	2	1,383.00
03/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1713	2	2	2	1,383.00
03/11/2023	2037 On 07-November-24			Bond Future	12.69	76.3573	76.7127	76.3573	9,107.00
03/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3919	3	4	3	0.00
03/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3894	3	4	3	0.00
03/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3945	3	4	3	0.00
03/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4425	4	4	4	0.00
03/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4474	4	4	4	0.00
03/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4450	4	4	4	0.00
03/11/2023	2037 On 06-February-25			Bond Future	14.76	65.5587	65.5587	65.5587	0.00
03/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	1123	1	1	1	0.00
03/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	10025	10	10	10	0.00
03/11/2023	2038 On 02-November-23			Bond Future	134.64	134.6400	134.6400	134.6400	0.00
03/11/2023	2038 On 01-February-24			Bond Future	128.69	128.2491	128.6887	128.2491	3,069.00
03/11/2023	2038 On 02-May-24			Bond Future	131.58	131.1354	131.5789	131.1354	1,706.00
03/11/2023	2038 On 01-August-24			Bond Future	132.48	132.0230	132.4794	132.0230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2038 On 07-November-24			Bond Future	135.70	135.2252	135.7027	135.2252	0.00
03/11/2023	2038 On 06-February-25			Bond Future	121.71	121.7066	121.7066	121.7066	0.00
03/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
03/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	13523	14	14	14	0.00
03/11/2023	2040 On 02-November-23			Bond Future	11.59	83.6323	83.6323	83.6323	0.00
03/11/2023	2040 On 01-February-24			Bond Future	12.49	75.8018	76.2072	75.8018	126,893.00
03/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1802	1	2	1	1,000.00
03/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3674	3	4	3	1,000.00
03/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7643	7	8	7	0.00
03/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1907	2	2	2	0.00
03/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1934	2	2	2	0.00
03/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1881	2	2	2	0.00
03/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2800	3	3	3	0.00
03/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2740	3	3	3	0.00
03/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2770	3	3	3	0.00
03/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	443	0	0	0	1,000.00
03/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1478	1	1	1	0.00
03/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2891	3	3	3	0.00
03/11/2023	2040 On 02-May-24			Bond Future	12.61	77.4893	77.9001	77.4893	0.00
03/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1041	1	1	1	0.00
03/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1054	1	1	1	0.00
03/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1028	1	1	1	0.00
03/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6883	7	7	7	0.00
03/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6787	7	7	7	0.00
03/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6835	7	7	7	0.00
03/11/2023	2040 On 01-August-24			Bond Future	12.74	74.7114	75.1331	74.7114	0.00
03/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2896	3	3	3	0.00
03/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2920	3	3	3	0.00
03/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2871	3	3	3	0.00
03/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5165	5	5	5	0.00
03/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5102	5	5	5	0.00
03/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5133	5	5	5	0.00
03/11/2023	2040 On 07-November-24			Bond Future	12.87	76.5029	76.9407	76.5029	8,639.00
03/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4356	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4384	4	4	4	0.00
03/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4328	4	4	4	0.00
03/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4491	5	4	5	0.00
03/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4441	4	4	4	0.00
03/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4466	5	4	5	0.00
03/11/2023	2040 On 06-February-25			Bond Future	14.85	65.4970	65.4970	65.4970	0.00
03/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	1285	1	1	1	0.00
03/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	10213	10	10	10	0.00
03/11/2023	2044 On 02-November-23			Bond Future	11.56	80.5177	80.5177	80.5177	0.00
03/11/2023	2044 On 01-February-24			Bond Future	12.57	71.9693	72.4324	71.9693	103,273.00
03/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4667	4	5	4	0.00
03/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1533	1	2	1	0.00
03/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1509	1	2	1	0.00
03/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1557	1	2	1	0.00
03/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3733	3	4	3	0.00
03/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1386	2	1	2	15,000.00
03/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3117	3	3	3	0.00
03/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3185	3	3	3	0.00
03/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3151	3	3	3	0.00
03/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1028	1	1	1	5,000.00
03/11/2023	2044 On 02-May-24			Bond Future	12.68	73.5714	74.0415	73.5714	27.00
03/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1017	1	1	1	0.00
03/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1004	1	1	1	0.00
03/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1030	1	1	1	0.00
03/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6937	7	7	7	0.00
03/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7035	7	7	7	0.00
03/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6986	7	7	7	0.00
03/11/2023	2044 On 01-August-24			Bond Future	12.80	70.8314	71.3135	70.8314	0.00
03/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2626	2	3	2	0.00
03/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2603	2	3	2	0.00
03/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2649	2	3	2	0.00
03/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5432	6	5	6	0.00
03/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5501	6	6	6	0.00
03/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5467	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2044 On 07-November-24			Bond Future	12.93	72.5298	73.0291	72.5298	0.00
03/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4415	4	4	4	0.00
03/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4387	4	4	4	0.00
03/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4443	4	4	4	0.00
03/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4488	5	4	5	0.00
03/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4538	5	5	5	0.00
03/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4513	5	5	5	0.00
03/11/2023	2044 On 06-February-25			Bond Future	14.81	62.0550	62.0550	62.0550	0.00
03/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	1426	1	1	1	0.00
03/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	9830	10	10	10	0.00
03/11/2023	2046 On 02-November-23			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
03/11/2023	2046 On 01-February-24			Bond Future	112.41	110.6195	112.4083	110.6195	11,513.00
03/11/2023	2046 On 02-May-24			Bond Future	112.78	110.9597	112.7837	110.9597	4,626.00
03/11/2023	2046 On 01-August-24			Bond Future	115.33	113.4611	115.3285	113.4611	0.00
03/11/2023	2046 On 07-November-24			Bond Future	115.93	114.0102	115.9316	114.0102	0.00
03/11/2023	2046 On 06-February-25			Bond Future	105.68	105.6814	105.6814	105.6814	0.00
03/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	0	0	0	0	0.00
03/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	8329	8	8	8	0.00
03/11/2023	2050 On 02-November-23			Bond Future	124.04	124.0400	124.0400	124.0400	0.00
03/11/2023	2050 On 01-February-24			Bond Future	111.67	110.1521	111.6686	110.1521	10,813.00
03/11/2023	2050 On 02-May-24			Bond Future	114.18	112.6311	114.1767	112.6311	3,316.00
03/11/2023	2050 On 01-August-24			Bond Future	114.45	112.8651	114.4479	112.8651	0.00
03/11/2023	2050 On 07-November-24			Bond Future	117.23	115.6024	117.2323	115.6024	0.00
03/11/2023	2050 On 06-February-25			Bond Future	104.62	104.6219	104.6219	104.6219	0.00
03/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
03/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	10978	11	11	11	0.00
03/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
03/11/2023	AL37 On 01-February-24			Index Future	930.43	928.8760	930.4260	928.8760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	AL37 On 02-May-24			Index Future	951.10	949.5600	951.1020	949.5600	0.00
03/11/2023	AL37 On 01-August-24			Index Future	972.35	970.7560	972.3510	970.7560	0.00
03/11/2023	AL37 On 07-November-24			Index Future	995.79	994.0890	995.7940	994.0890	0.00
03/11/2023	AL37 On 06-February-25			Index Future	1016.74	1016.7380	1016.7380	1016.7380	0.00
03/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
03/11/2023	AL7T On 01-February-24			Index Future	1056.52	1052.7640	1056.5180	1052.7640	0.00
03/11/2023	AL7T On 02-May-24			Index Future	1080.00	1076.2070	1079.9960	1076.2070	0.00
03/11/2023	AL7T On 01-August-24			Index Future	1104.12	1100.2290	1104.1240	1100.2290	0.00
03/11/2023	AL7T On 07-November-24			Index Future	1130.75	1126.6750	1130.7450	1126.6750	0.00
03/11/2023	AL7T On 06-February-25			Index Future	1154.53	1154.5270	1154.5270	1154.5270	0.00
03/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
03/11/2023	ALBI On 01-February-24			Index Future	924.71	921.3350	924.7130	921.3350	101.00
03/11/2023	ALBI On 02-May-24			Index Future	945.26	941.8510	945.2630	941.8510	0.00
03/11/2023	ALBI On 01-August-24			Index Future	966.38	962.8750	966.3810	962.8750	0.00
03/11/2023	ALBI On 07-November-24			Index Future	989.68	986.0180	989.6800	986.0180	0.00
03/11/2023	ALBI On 06-February-25			Index Future	1010.50	1010.4960	1010.4960	1010.4960	0.00
03/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	ES33 On 02-November-23			Bond Future	12.53	73.0448	73.0448	73.0448	0.00
03/11/2023	ES33 On 01-February-24			Bond Future	12.80	73.9014	74.1309	73.9014	0.00
03/11/2023	ES33 On 02-May-24			Bond Future	12.95	71.7652	71.9966	71.7652	0.00
03/11/2023	ES33 On 01-August-24			Bond Future	13.10	73.3824	73.6205	73.3824	0.00
03/11/2023	ES33 On 07-November-24			Bond Future	13.28	71.3565	71.6059	71.3565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	ES33 On 06-February-25			Bond Future	15.72	65.0367	65.0367	65.0367	0.00
03/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
03/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	8695	9	9	9	0.00
03/11/2023	ES42 On 02-November-23			Bond Future	12.74	70.4148	70.4148	70.4148	0.00
03/11/2023	ES42 On 01-February-24			Bond Future	13.20	69.9224	70.2635	69.9224	0.00
03/11/2023	ES42 On 02-May-24			Bond Future	13.33	67.2335	67.5791	67.2335	0.00
03/11/2023	ES42 On 01-August-24			Bond Future	13.47	68.7480	69.1028	68.7480	0.00
03/11/2023	ES42 On 07-November-24			Bond Future	13.64	66.1449	66.5138	66.1449	0.00
03/11/2023	ES42 On 06-February-25			Bond Future	15.65	60.2525	60.2525	60.2525	0.00
03/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
03/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	8141	8	8	8	0.00
03/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
03/11/2023	GOVI On 01-February-24			GOVI	911.26	907.9380	911.2610	907.9380	713.00
03/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	312810	28	31	28	0.00
03/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	312710	28	31	28	0.00
03/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	312610	28	31	28	0.00
03/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 02-May-24			GOVI	931.51	928.1560	931.5120	928.1560	0.00
03/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	194780	23	19	23	0.00
03/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	194680	23	19	23	0.00
03/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	194580	23	19	23	0.00
03/11/2023	GOVI On 01-August-24			GOVI	952.32	948.8740	952.3220	948.8740	0.00
03/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	89520	6	9	6	0.00
03/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	89420	5	9	5	0.00
03/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	89320	5	9	5	0.00
03/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 07-November-24			GOVI	975.28	971.6810	975.2830	971.6810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	265030	23	27	23	0.00
03/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	264830	23	26	23	0.00
03/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	264930	23	26	23	0.00
03/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/11/2023	GOVI On 06-February-25			GOVI	995.80	995.7956	995.7956	995.7956	0.00
03/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	237956	24	24	24	0.00
03/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
03/11/2023	IGOV On 01-February-24			Index Future	338.53	336.0800	338.5330	336.0800	606.00
03/11/2023	IGOV On 02-May-24			Index Future	346.14	343.6440	346.1370	343.6440	16.00
03/11/2023	IGOV On 01-August-24			Index Future	353.95	351.3930	353.9480	351.3930	0.00
03/11/2023	IGOV On 07-November-24			Index Future	362.57	359.9220	362.5650	359.9220	0.00
03/11/2023	IGOV On 06-February-25			Index Future	370.27	370.2670	370.2670	370.2670	0.00
03/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6450	91.6400	91.6450	0.00
03/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6150	91.6300	91.6150	0.00
03/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
03/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.6350	91.6400	91.6350	0.00
03/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
03/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.17	91.8200	91.8300	91.8200	0.00
03/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9300	91.9400	91.9300	0.00
03/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.84	92.1700	92.1600	92.1700	0.00
03/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.77	92.1950	92.2300	92.1950	0.00
03/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
03/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.68	92.2750	92.3200	92.2750	0.00
03/11/2023	R035 On 02-November-23			Bond Future	11.42	85.6976	85.6976	85.6976	0.00
03/11/2023	R035 On 01-February-24			Bond Future	11.98	84.8130	85.1151	84.8130	60,024.00
03/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2789	2	3	2	0.00
03/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2821	3	3	3	0.00
03/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2758	2	3	2	0.00
03/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	500	0	1	0	400.00
03/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7585	7	8	7	0.00
03/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	160	0	0	0	400.00
03/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5181	5	5	5	0.00
03/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	352	0	0	0	400.00
03/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7731	8	8	8	0.00
03/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1730	2	2	2	0.00
03/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1690	2	2	2	0.00
03/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1710	2	2	2	0.00
03/11/2023	R035 On 02-May-24			Bond Future	12.09	82.1888	82.4939	82.1888	100,132.00
03/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1093	1	1	1	0.00
03/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1107	1	1	1	0.00
03/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1080	1	1	1	0.00
03/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5899	6	6	6	0.00
03/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5814	6	6	6	0.00
03/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5856	6	6	6	0.00
03/11/2023	R035 On 01-August-24			Bond Future	12.21	84.0223	84.3359	84.0223	0.00
03/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2654	2	3	2	0.00
03/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2677	2	3	2	0.00
03/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2632	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4763	5	5	5	0.00
03/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4704	5	5	5	0.00
03/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4733	5	5	5	0.00
03/11/2023	R035 On 07-November-24			Bond Future	12.34	81.5212	81.8487	81.5212	19,584.00
03/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3436	3	3	3	0.00
03/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3461	3	3	3	0.00
03/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3411	3	3	3	0.00
03/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4266	4	4	4	0.00
03/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4216	4	4	4	0.00
03/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4241	4	4	4	0.00
03/11/2023	R035 On 06-February-25			Bond Future	14.57	74.4298	74.4298	74.4298	0.00
03/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	884	1	1	1	0.00
03/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	10475	10	10	10	0.00
03/11/2023	R053 On 02-November-23			Bond Future	12.82	92.0977	92.0977	92.0977	0.00
03/11/2023	R053 On 01-February-24			Bond Future	12.49	96.6779	97.3604	96.6779	0.00
03/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5063	4	5	4	0.00
03/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5109	4	5	4	0.00
03/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5016	4	5	4	0.00
03/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1952	2	2	2	0.00
03/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1909	2	2	2	0.00
03/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1931	2	2	2	0.00
03/11/2023	R053 On 02-May-24			Bond Future	12.60	92.9653	93.6587	92.9653	5,189.00
03/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6132	6	6	6	0.00
03/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6088	5	6	5	0.00
03/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6176	6	6	6	0.00
03/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3093	3	3	3	0.00
03/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3141	3	3	3	0.00
03/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3117	3	3	3	0.00
03/11/2023	R053 On 01-August-24			Bond Future	12.71	95.0387	95.7496	95.0387	0.00
03/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7079	6	7	6	0.00
03/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7121	6	7	6	0.00
03/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7038	6	7	6	0.00
03/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4153	4	4	4	0.00
03/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4103	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4128	4	4	4	0.00
03/11/2023	R053 On 07-November-24			Bond Future	12.84	91.4452	92.1804	91.4452	0.00
03/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5814	5	6	5	0.00
03/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5777	5	6	5	0.00
03/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5850	5	6	5	0.00
03/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6033	6	6	6	0.00
03/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6099	6	6	6	0.00
03/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6066	6	6	6	0.00
03/11/2023	R053 On 06-February-25			Bond Future	14.71	83.6647	83.6647	83.6647	0.00
03/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	2003	2	2	2	0.00
03/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	12719	13	13	13	0.00
03/11/2023	R186 On 02-November-23			Bond Future	9.39	106.9088	106.9088	106.9088	0.00
03/11/2023	R186 On 01-February-24			Bond Future	9.00	104.9529	105.0609	104.9529	74,227.00
03/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1648	2	2	2	0.00
03/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1629	2	2	2	0.00
03/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1667	2	2	2	0.00
03/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	344	0	0	0	0.00
03/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	356	0	0	0	0.00
03/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	350	0	0	0	0.00
03/11/2023	R186 On 02-May-24			Bond Future	8.99	107.2897	107.3953	107.2897	10,568.00
03/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	152	0	0	0	0.00
03/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	149	0	0	0	0.00
03/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	156	0	0	0	0.00
03/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2171	2	2	2	2,030.00
03/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3462	3	3	3	0.00
03/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	225	0	0	0	2,030.00
03/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	457	1	0	1	0.00
03/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2487	3	2	3	0.00
03/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2529	3	3	3	0.00
03/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2508	3	3	3	0.00
03/11/2023	R186 On 01-August-24			Bond Future	8.98	104.3739	104.4840	104.3739	0.00
03/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	912	1	1	1	0.00
03/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	901	1	1	1	0.00
03/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	922	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1525	2	2	2	0.00
03/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1546	2	2	2	0.00
03/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1536	2	2	2	0.00
03/11/2023	R186 On 07-November-24			Bond Future	8.97	106.8788	106.9997	106.8788	31,899.00
03/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1539	1	2	1	0.00
03/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1551	1	2	1	0.00
03/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1527	1	2	1	0.00
03/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1211	1	1	1	0.00
03/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1197	1	1	1	0.00
03/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1204	1	1	1	0.00
03/11/2023	R186 On 06-February-25			Bond Future	16.44	92.2730	92.2730	92.2730	0.00
03/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	0	0	0	0	0.00
03/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	11666	12	12	12	0.00
03/11/2023	R197 On 02-November-23			Bond Future	338.14	338.1400	338.1400	338.1400	0.00
03/11/2023	R202 On 02-November-23			Bond Future	256.08	256.0800	256.0800	256.0800	0.00
03/11/2023	R202 On 01-February-24			Bond Future	254.73	254.0005	254.7252	254.0005	5,070.00
03/11/2023	R202 On 02-May-24			Bond Future	260.45	259.7169	260.4465	259.7169	0.00
03/11/2023	R202 On 01-August-24			Bond Future	261.23	260.4749	261.2262	260.4749	0.00
03/11/2023	R202 On 07-November-24			Bond Future	267.58	266.7933	267.5824	266.7933	0.00
03/11/2023	R202 On 06-February-25			Bond Future	239.06	239.0596	239.0596	239.0596	0.00
03/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
03/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	27730	28	28	28	0.00
03/11/2023	R209 On 02-November-23			Bond Future	11.34	67.1857	67.1857	67.1857	0.00
03/11/2023	R209 On 01-February-24			Bond Future	12.05	65.4271	65.6674	65.4271	14,578.00
03/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2114	2	2	2	0.00
03/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2140	2	2	2	0.00
03/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2089	2	2	2	0.00
03/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1770	2	2	2	0.00
03/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1730	2	2	2	0.00
03/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1750	2	2	2	0.00
03/11/2023	R209 On 02-May-24			Bond Future	12.15	63.7306	63.9733	63.7306	0.00
03/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	864	1	1	1	0.00
03/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	875	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	853	1	1	1	0.00
03/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5536	6	6	6	0.00
03/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5458	6	5	6	0.00
03/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5497	6	5	6	0.00
03/11/2023	R209 On 01-August-24			Bond Future	12.26	65.1522	65.4017	65.1522	0.00
03/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2224	2	2	2	0.00
03/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2244	2	2	2	0.00
03/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2204	2	2	2	0.00
03/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4398	4	4	4	0.00
03/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4343	4	4	4	0.00
03/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4370	4	4	4	0.00
03/11/2023	R209 On 07-November-24			Bond Future	12.38	63.5580	63.8184	63.5580	5,137.00
03/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3197	3	3	3	0.00
03/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3175	3	3	3	0.00
03/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3219	3	3	3	0.00
03/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3888	4	4	4	0.00
03/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3933	4	4	4	0.00
03/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3911	4	4	4	0.00
03/11/2023	R209 On 06-February-25			Bond Future	14.32	58.0207	58.0207	58.0207	0.00
03/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	1037	1	1	1	0.00
03/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	8524	9	9	9	0.00
03/11/2023	R210 On 02-November-23			Bond Future	235.74	235.7400	235.7400	235.7400	0.00
03/11/2023	R210 On 01-February-24			Bond Future	229.89	230.0459	229.8907	230.0459	501.00
03/11/2023	R210 On 02-May-24			Bond Future	231.80	231.9649	231.7960	231.9649	0.00
03/11/2023	R210 On 01-August-24			Bond Future	237.03	237.1946	237.0264	237.1946	0.00
03/11/2023	R210 On 07-November-24			Bond Future	239.45	239.6092	239.4550	239.6092	0.00
03/11/2023	R210 On 06-February-25			Bond Future	218.41	218.4140	218.4140	218.4140	0.00
03/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	0	0	0	0	0.00
03/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	21196	21	21	21	0.00
03/11/2023	R213 On 02-November-23			Bond Future	11.12	81.0355	81.0355	81.0355	0.00
03/11/2023	R213 On 01-February-24			Bond Future	10.97	83.6079	83.8963	83.6079	29,834.00
03/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3713	3	4	3	0.00
03/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3682	3	4	3	0.00
03/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3650	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	645	1	1	1	0.00
03/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	637	1	1	1	0.00
03/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	628	1	1	1	0.00
03/11/2023	R213 On 02-May-24			Bond Future	11.06	81.9103	82.2014	81.9103	0.00
03/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	883	1	1	1	0.00
03/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	871	1	1	1	0.00
03/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	894	1	1	1	0.00
03/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4101	4	4	4	0.00
03/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4163	4	4	4	0.00
03/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4132	4	4	4	0.00
03/11/2023	R213 On 01-August-24			Bond Future	11.15	83.7379	84.0371	83.7379	0.00
03/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2209	2	2	2	0.00
03/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2190	2	2	2	0.00
03/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2227	2	2	2	0.00
03/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3328	3	3	3	0.00
03/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3372	3	3	3	0.00
03/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3350	3	3	3	0.00
03/11/2023	R213 On 07-November-24			Bond Future	11.27	82.1849	82.4977	82.1849	0.00
03/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3059	3	3	3	0.00
03/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3080	3	3	3	0.00
03/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3038	3	3	3	0.00
03/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3268	3	3	3	0.00
03/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3231	3	3	3	0.00
03/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3249	3	3	3	0.00
03/11/2023	R213 On 06-February-25			Bond Future	14.03	75.1120	75.1120	75.1120	0.00
03/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	466	0	0	0	0.00
03/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	9851	10	10	10	0.00
03/11/2023	R214 On 02-November-23			Bond Future	11.46	64.2059	64.2059	64.2059	0.00
03/11/2023	R214 On 01-February-24			Bond Future	12.32	61.4330	61.7522	61.4330	14,154.00
03/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1521	1	2	1	0.00
03/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1543	1	2	1	0.00
03/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1499	1	1	1	0.00
03/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2353	2	2	2	0.00
03/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2301	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2327	2	2	2	0.00
03/11/2023	R214 On 02-May-24			Bond Future	12.42	59.4958	59.8195	59.4958	10,172.00
03/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2075	2	2	2	7,110.00
03/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5930	6	6	6	0.00
03/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3948	4	4	4	0.00
03/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2032	2	2	2	10,000.00
03/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	919	1	1	1	0.00
03/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	931	1	1	1	0.00
03/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	908	1	1	1	0.00
03/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5644	6	6	6	0.00
03/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5563	6	6	6	0.00
03/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5604	6	6	6	0.00
03/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3392	3	3	3	0.00
03/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1901	2	2	2	17,110.00
03/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3445	3	3	3	0.00
03/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1130	1	1	1	17,110.00
03/11/2023	R214 On 01-August-24			Bond Future	12.52	60.8231	61.1552	60.8231	0.00
03/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2558	2	3	2	0.00
03/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2579	2	3	2	0.00
03/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2537	2	3	2	0.00
03/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4219	4	4	4	0.00
03/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4166	4	4	4	0.00
03/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4193	4	4	4	0.00
03/11/2023	R214 On 07-November-24			Bond Future	12.64	58.9741	59.3189	58.9741	0.00
03/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3668	3	4	3	0.00
03/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3645	3	4	3	0.00
03/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3692	3	4	3	0.00
03/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3764	4	4	4	0.00
03/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3808	4	4	4	0.00
03/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3786	4	4	4	0.00
03/11/2023	R214 On 06-February-25			Bond Future	14.41	53.9389	53.9389	53.9389	0.00
03/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	1235	1	1	1	0.00
03/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	8136	8	8	8	0.00
03/11/2023	R248 On 02-November-23			Bond Future	11.48	79.4108	79.4108	79.4108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R248 On 01-February-24			Bond Future	12.48	75.1173	75.5911	75.1173	227,303.00
03/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7815	7	8	7	0.00
03/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4585	4	5	4	0.00
03/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1523	1	2	1	0.00
03/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1547	1	2	1	0.00
03/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1499	1	1	1	0.00
03/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	432	0	0	0	1,000.00
03/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1904	2	2	2	100.00
03/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5646	5	6	5	0.00
03/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	863	1	1	1	1,000.00
03/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2914	3	3	3	0.00
03/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6381	7	6	7	0.00
03/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3452	4	3	4	0.00
03/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3380	4	3	4	0.00
03/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3416	4	3	4	0.00
03/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1184	1	1	1	1,100.00
03/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	462	0	0	0	1,100.00
03/11/2023	R248 On 02-May-24			Bond Future	12.58	72.3407	72.8218	72.3407	12,631.00
03/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	850	1	1	1	1,500.00
03/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2803	2	3	2	1,500.00
03/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5232	5	5	5	0.00
03/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	934	1	1	1	0.00
03/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	946	1	1	1	0.00
03/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	921	1	1	1	0.00
03/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7720	8	8	8	0.00
03/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7613	8	8	8	0.00
03/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7667	8	8	8	0.00
03/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2110	2	2	2	1,500.00
03/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3824	4	4	4	0.00
03/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8044	8	8	8	0.00
03/11/2023	R248 On 01-August-24			Bond Future	12.69	73.9545	74.4478	73.9545	13,000.00
03/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3061	3	3	3	0.00
03/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3087	3	3	3	0.00
03/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3035	3	3	3	0.00
03/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5226	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5161	5	5	5	0.00
03/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5194	5	5	5	0.00
03/11/2023	R248 On 07-November-24			Bond Future	12.81	71.2750	71.7858	71.2750	0.00
03/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4492	4	4	4	0.00
03/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4520	4	5	4	0.00
03/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4463	4	4	4	0.00
03/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4635	5	5	5	0.00
03/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4583	5	5	5	0.00
03/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4609	5	5	5	0.00
03/11/2023	R248 On 06-February-25			Bond Future	14.65	65.2334	65.2334	65.2334	0.00
03/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	1315	1	1	1	0.00
03/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	10698	11	11	11	0.00
03/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00