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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	2025 On 02-February-23			Bond Future	166.19	166.1860	166.1860	166.1860	0.00
03/02/2023	2025 On 04-May-23			Bond Future	169.37	169.3972	169.3748	169.3972	5,237.00
03/02/2023	2025 On 03-August-23			Bond Future	171.01	171.0260	171.0100	171.0260	214.00
03/02/2023	2025 On 02-November-23			Bond Future	174.41	174.3942	174.4123	174.3942	0.00
03/02/2023	2025 On 01-February-24			Bond Future	176.09	176.0550	176.0890	176.0550	0.00
03/02/2023	2025 On 02-May-24			Bond Future	179.40	176.0600	179.4020	176.0600	0.00
03/02/2023	2029 On 02-February-23			Bond Future	120.50	120.4953	120.4953	120.4953	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
03/02/2023	2029 On 04-May-23			Bond Future	121.51	121.5271	121.5135	121.5271	1,045.00
03/02/2023	2029 On 03-August-23			Bond Future	123.94	123.9439	123.9352	123.9439	728.00
03/02/2023	2029 On 02-November-23			Bond Future	125.07	125.0582	125.0748	125.0582	0.00
03/02/2023	2029 On 01-February-24			Bond Future	127.56	127.5298	127.5559	127.5298	0.00
03/02/2023	2029 On 02-May-24			Bond Future	128.60	127.5300	128.6003	127.5300	0.00
03/02/2023	2030 On 02-February-23			Bond Future	9.48	92.7176	9.4800	92.7176	0.00
03/02/2023	2030 On 04-May-23			Bond Future	9.67	94.5593	9.6703	94.5593	81,752.00
03/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	1578	2	1578	2	150.00
03/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	10198	11	10198	11	0.00
03/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	11975	13	11975	13	0.00
03/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	12243	13	12243	13	0.00
03/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	4850	5	4850	5	350.00
03/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	8564	9	8564	9	0.00
03/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	4453	5	4453	5	0.00
03/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	635	1	635	1	388.00
03/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1787	2	1787	2	479.00
03/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	7474	8	7474	8	0.00
03/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	4382	5	4382	5	0.00
03/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	4417	5	4417	5	0.00
03/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	2063	3	2063	3	388.00
03/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	4032	5	4032	5	479.00
03/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	2676	3	2676	3	1,080.00
03/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1171	1	1171	1	0.00
03/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	654	1	654	1	0.00
03/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1558	1	1558	1	0.00
03/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	557	1	557	1	0.00
03/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	565	1	565	1	0.00
03/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	162	0	162	0	150.00
03/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	1788	2	1788	2	0.00
03/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	3650	3	3650	3	0.00
03/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	1996	2	1996	2	0.00
03/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	549	1	549	1	0.00
03/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	98	0	98	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	467	0	467	0	0.00
03/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	11	0	11	0	350.00
03/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	13	0	13	0	479.00
03/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	39	0	39	0	1,080.00
03/02/2023	2030 On 03-August-23			Bond Future	9.76	92.4101	9.7602	92.4101	5,629.00
03/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	7322	8	7322	8	0.00
03/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	11725	12	11725	12	0.00
03/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	12806	13	12806	13	0.00
03/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	7287	8	7287	8	0.00
03/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	4111	5	4111	5	1,012.00
03/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	4898	6	4898	6	350.00
03/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	7252	8	7252	8	0.00
03/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	520	1	520	1	0.00
03/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1027	1	1027	1	0.00
03/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	509	1	509	1	0.00
03/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	65	0	65	0	350.00
03/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	104	0	104	0	1,012.00
03/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1306	1	1306	1	0.00
03/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	514	1	514	1	0.00
03/02/2023	2030 On 02-November-23			Bond Future	9.85	94.2079	9.8488	94.2079	149.00
03/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	5457	6	5457	6	0.00
03/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	5427	6	5427	6	0.00
03/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	5396	6	5396	6	0.00
03/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1389	1	1389	1	0.00
03/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1379	1	1379	1	0.00
03/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1368	1	1368	1	0.00
03/02/2023	2030 On 01-February-24			Bond Future	9.95	92.0430	9.9482	92.0430	0.00
03/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	6920	8	6920	8	0.00
03/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	6950	8	6950	8	0.00
03/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	6981	8	6981	8	0.00
03/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1263	1	1263	1	0.00
03/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1271	1	1271	1	0.00
03/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1279	1	1279	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
03/02/2023	2030 On 02-May-24			Bond Future	10.08	9.8200	10.0846	9.8200	0.00
03/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2710	0	2710	0	0.00
03/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2670	0	2670	0	0.00
03/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2690	0	2690	0	0.00
03/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	3765	0	3765	0	0.00
03/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	3786	0	3786	0	0.00
03/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	3744	0	3744	0	0.00
03/02/2023	2032 On 02-February-23			Bond Future	10.18	91.6147	10.1800	91.6147	0.00
03/02/2023	2032 On 04-May-23			Bond Future	10.36	89.3960	10.3556	89.3960	184,971.00
03/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	1030	1	1030	1	6,500.00
03/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	1380	2	1380	2	730.00
03/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2976	3	2976	3	400.00
03/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	4303	5	4303	5	0.00
03/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	3828	4	3828	4	0.00
03/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	3864	4	3864	4	0.00
03/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	2029	2	2029	2	500.00
03/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	2692	3	2692	3	730.00
03/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	944	1	944	1	500.00
03/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	5744	6	5744	6	400.00
03/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	14403	15	14403	15	0.00
03/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	3900	4	3900	4	0.00
03/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	3205	4	3205	4	0.00
03/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	4528	5	4528	5	0.00
03/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	923	1	923	1	730.00
03/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1146	1	1146	1	0.00
03/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	16	0	16	0	400.00
03/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	3743	3	3743	3	0.00
03/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	1780	2	1780	2	0.00
03/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2322	2	2322	2	0.00
03/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1161	1	1161	1	0.00
03/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1175	1	1175	1	0.00
03/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	997	1	997	1	13,000.00
03/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1469	1	1469	1	500.00

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03/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1599	2	1599	2	0.00
03/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3114	3	3114	3	0.00
03/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	613	1	613	1	0.00
03/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	3932	4	3932	4	0.00
03/02/2023	2032 On 03-August-23			Bond Future	10.45	91.1525	10.4541	91.1525	2,600.00
03/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	7480	8	7480	8	0.00
03/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	7517	8	7517	8	0.00
03/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	7554	8	7554	8	0.00
03/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	8042	9	8042	9	5,000.00
03/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2772	3	2772	3	1,500.00
03/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	1326	2	1326	2	1,500.00
03/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	5864	6	5864	6	0.00
03/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3569	3	3569	3	0.00
03/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1005	1	1005	1	0.00
03/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1119	1	1119	1	0.00
03/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1128	1	1128	1	0.00
03/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1137	1	1137	1	0.00
03/02/2023	2032 On 02-November-23			Bond Future	10.56	88.7675	10.5600	88.7675	0.00
03/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	5526	6	5526	6	0.00
03/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	5494	6	5494	6	0.00
03/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	5558	6	5558	6	0.00
03/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2232	2	2232	2	0.00
03/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2263	2	2263	2	0.00
03/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2247	2	2247	2	0.00
03/02/2023	2032 On 01-February-24			Bond Future	10.67	90.5008	10.6734	90.5008	0.00
03/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	7381	8	7381	8	0.00
03/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	7348	8	7348	8	0.00
03/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	7314	8	7314	8	0.00
03/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	1886	2	1886	2	0.00
03/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	1875	2	1875	2	0.00
03/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	1864	2	1864	2	0.00
03/02/2023	2032 On 02-May-24			Bond Future	10.81	10.5500	10.8147	10.5500	0.00
03/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	3381	0	3381	0	0.00

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03/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	3358	0	3358	0	0.00
03/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	3405	0	3405	0	0.00
03/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	4628	0	4628	0	0.00
03/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	4678	0	4678	0	0.00
03/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	4653	0	4653	0	0.00
03/02/2023	2033 On 02-February-23			Bond Future	114.69	114.6908	114.6908	114.6908	0.00
03/02/2023	2033 On 04-May-23			Bond Future	115.87	115.5213	115.8694	115.5213	1,548.00
03/02/2023	2033 On 03-August-23			Bond Future	118.18	117.8185	118.1785	117.8185	6,141.00
03/02/2023	2033 On 02-November-23			Bond Future	119.11	118.7228	119.1136	118.7228	0.00
03/02/2023	2033 On 01-February-24			Bond Future	121.48	121.0693	121.4765	121.0693	0.00
03/02/2023	2033 On 02-May-24			Bond Future	122.31	121.0700	122.3128	121.0700	0.00
03/02/2023	2037 On 02-February-23			Bond Future	11.05	82.2134	11.0500	82.2134	0.00
03/02/2023	2037 On 04-May-23			Bond Future	11.21	84.1553	11.2108	84.1553	60,268.00
03/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	2135	2	2135	2	400.00
03/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	13273	14	13273	14	0.00
03/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	3030	3	3030	3	0.00
03/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4723	5	4723	5	400.00
03/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1917	2	1917	2	703.00
03/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2963	3	2963	3	0.00
03/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	5372	6	5372	6	0.00
03/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2997	3	2997	3	0.00
03/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2409	2	2409	2	0.00
03/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	99	0	99	0	400.00
03/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2434	2	2434	2	0.00
03/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3492	3	3492	3	0.00
03/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3222	3	3222	3	0.00
03/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1433	1	1433	1	0.00
03/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2383	2	2383	2	0.00
03/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1193	1	1193	1	703.00
03/02/2023	2037 On 03-August-23			Bond Future	11.32	81.5514	11.3248	81.5514	71,091.00
03/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6662	7	6662	7	0.00
03/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2872	3	2872	3	1,800.00
03/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1356	2	1356	2	1,800.00

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03/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6586	7	6586	7	0.00
03/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6624	7	6624	7	0.00
03/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2110	2	2110	2	0.00
03/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2126	2	2126	2	0.00
03/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	7687	7	7687	7	0.00
03/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	4805	4	4805	4	0.00
03/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2094	2	2094	2	0.00
03/02/2023	2037 On 02-November-23			Bond Future	11.44	83.1377	11.4362	83.1377	0.00
03/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4825	5	4825	5	0.00
03/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4857	5	4857	5	0.00
03/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4889	5	4889	5	0.00
03/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4175	4	4175	4	0.00
03/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4150	4	4150	4	0.00
03/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4125	4	4125	4	0.00
03/02/2023	2037 On 01-February-24			Bond Future	11.56	80.5060	11.5564	80.5060	0.00
03/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7543	8	7543	8	0.00
03/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7577	8	7577	8	0.00
03/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7611	8	7611	8	0.00
03/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3416	3	3416	3	0.00
03/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3434	3	3434	3	0.00
03/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3452	3	3452	3	0.00
03/02/2023	2037 On 02-May-24			Bond Future	11.70	11.4400	11.6994	11.4400	0.00
03/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4538	0	4538	0	0.00
03/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4593	0	4593	0	0.00
03/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4565	0	4565	0	0.00
03/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6018	0	6018	0	0.00
03/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6047	0	6047	0	0.00
03/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	5989	0	5989	0	0.00
03/02/2023	2038 On 02-February-23			Bond Future	125.93	125.9315	125.9315	125.9315	0.00
03/02/2023	2038 On 04-May-23			Bond Future	128.51	128.3650	128.5075	128.3650	4,627.00
03/02/2023	2038 On 03-August-23			Bond Future	129.11	128.9602	129.1107	128.9602	0.00
03/02/2023	2038 On 02-November-23			Bond Future	131.68	131.4998	131.6794	131.4998	0.00
03/02/2023	2038 On 01-February-24			Bond Future	132.29	132.0893	132.2852	132.0893	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
03/02/2023	2038 On 02-May-24			Bond Future	134.77	132.0900	134.7726	132.0900	0.00
03/02/2023	2040 On 02-February-23			Bond Future	11.21	83.5483	11.2100	83.5483	0.00
03/02/2023	2040 On 04-May-23			Bond Future	11.40	85.4760	11.3955	85.4760	50,588.00
03/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	364	1	364	1	388.00
03/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	1112	1	1112	1	486.00
03/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1520	2	1520	2	388.00
03/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11871	13	11871	13	0.00
03/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	3180	4	3180	4	486.00
03/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	5429	6	5429	6	0.00
03/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1793	2	1793	2	684.00
03/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2938	3	2938	3	0.00
03/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2973	3	2973	3	0.00
03/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8739	9	8739	9	0.00
03/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	3007	3	3007	3	0.00
03/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2787	2	2787	2	0.00
03/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1420	1	1420	1	684.00
03/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	610	1	610	1	388.00
03/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	258	0	258	0	486.00
03/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5526	5	5526	5	0.00
03/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2817	2	2817	2	0.00
03/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2846	2	2846	2	0.00
03/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4172	4	4172	4	0.00
03/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2645	2	2645	2	0.00
03/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4637	4	4637	4	0.00
03/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	8781	8	8781	8	0.00
03/02/2023	2040 On 03-August-23			Bond Future	11.51	82.6475	11.5095	82.6475	91,614.00
03/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6734	7	6734	7	0.00
03/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6694	7	6694	7	0.00
03/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6773	7	6773	7	0.00
03/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2452	2	2452	2	0.00
03/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2488	2	2488	2	0.00
03/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2470	2	2470	2	0.00
03/02/2023	2040 On 02-November-23			Bond Future	11.62	84.2550	11.6205	84.2550	84.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4784	5	4784	5	0.00
03/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4719	5	4719	5	0.00
03/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4751	5	4751	5	0.00
03/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4910	5	4910	5	0.00
03/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4969	5	4969	5	0.00
03/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4939	5	4939	5	0.00
03/02/2023	2040 On 01-February-24			Bond Future	11.74	81.3948	11.7399	81.3948	3.00
03/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7715	8	7715	8	0.00
03/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7679	8	7679	8	0.00
03/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7644	8	7644	8	0.00
03/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4196	4	4196	4	0.00
03/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4175	4	4175	4	0.00
03/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4154	4	4154	4	0.00
03/02/2023	2040 On 02-May-24			Bond Future	11.88	11.6100	11.8805	11.6100	0.00
03/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4975	0	4975	0	0.00
03/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4946	0	4946	0	0.00
03/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4916	0	4916	0	0.00
03/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6543	0	6543	0	0.00
03/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6606	0	6606	0	0.00
03/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6574	0	6574	0	0.00
03/02/2023	2044 On 02-February-23			Bond Future	11.28	79.9793	11.2800	79.9793	0.00
03/02/2023	2044 On 04-May-23			Bond Future	11.47	81.8100	11.4661	81.8100	55,877.00
03/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2860	3	2860	3	0.00
03/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	6095	7	6095	7	0.00
03/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	4018	5	4018	5	0.00
03/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	5024	6	5024	6	0.00
03/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2793	3	2793	3	0.00
03/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2826	3	2826	3	0.00
03/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3125	3	3125	3	0.00
03/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2219	2	2219	2	4,115.00
03/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3157	3	3157	3	0.00
03/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1697	1	1697	1	4,115.00
03/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1291	1	1291	1	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
03/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3094	3	3094	3	0.00
03/02/2023	2044 On 03-August-23			Bond Future	11.58	79.0348	11.5757	79.0348	21,473.00
03/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	6422	7	6422	7	0.00
03/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	6345	7	6345	7	0.00
03/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	6384	7	6384	7	0.00
03/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2815	3	2815	3	0.00
03/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2835	3	2835	3	0.00
03/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2795	3	2795	3	0.00
03/02/2023	2044 On 02-November-23			Bond Future	11.68	80.5720	11.6820	80.5720	0.00
03/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4575	5	4575	5	0.00
03/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4607	5	4607	5	0.00
03/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4639	5	4639	5	0.00
03/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5345	5	5345	5	0.00
03/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5376	5	5376	5	0.00
03/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5408	5	5408	5	0.00
03/02/2023	2044 On 01-February-24			Bond Future	11.80	77.7650	11.7961	77.7650	0.00
03/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	7326	8	7326	8	0.00
03/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	7362	8	7362	8	0.00
03/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	7397	8	7397	8	0.00
03/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4458	4	4458	4	0.00
03/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4481	4	4481	4	0.00
03/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4503	4	4503	4	0.00
03/02/2023	2044 On 02-May-24			Bond Future	11.93	11.6600	11.9297	11.6600	0.00
03/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	5087	0	5087	0	0.00
03/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	5117	0	5117	0	0.00
03/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	5147	0	5147	0	0.00
03/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6740	0	6740	0	0.00
03/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6772	0	6772	0	0.00
03/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6805	0	6805	0	0.00
03/02/2023	2046 On 02-February-23			Bond Future	112.04	112.0428	112.0428	112.0428	0.00
03/02/2023	2046 On 04-May-23			Bond Future	112.52	112.1705	112.5206	112.1705	17,311.00
03/02/2023	2046 On 03-August-23			Bond Future	114.76	114.4012	114.7631	114.4012	0.00
03/02/2023	2046 On 02-November-23			Bond Future	114.96	114.5695	114.9624	114.5695	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
03/02/2023	2046 On 01-February-24			Bond Future	117.24	116.8334	117.2425	116.8334	0.00
03/02/2023	2046 On 02-May-24			Bond Future	117.32	116.8300	117.3166	116.8300	0.00
03/02/2023	2050 On 02-February-23			Bond Future	112.27	112.2717	112.2717	112.2717	0.00
03/02/2023	2050 On 04-May-23			Bond Future	114.83	114.4412	114.8350	114.4412	13,256.00
03/02/2023	2050 On 03-August-23			Bond Future	114.95	114.5393	114.9452	114.5393	0.00
03/02/2023	2050 On 02-November-23			Bond Future	117.23	116.7948	117.2321	116.7948	0.00
03/02/2023	2050 On 01-February-24			Bond Future	117.32	116.8659	117.3231	116.8659	0.00
03/02/2023	2050 On 02-May-24			Bond Future	119.53	116.8700	119.5287	116.8700	0.00
03/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	AL37 On 04-May-23			Index Future	889.75	894.3740	889.7480	894.3740	0.00
03/02/2023	AL37 On 03-August-23			Index Future	907.27	911.9450	907.2660	911.9450	0.00
03/02/2023	AL37 On 02-November-23			Index Future	925.11	929.6970	925.1090	929.6970	0.00
03/02/2023	AL37 On 01-February-24			Index Future	943.26	947.8710	943.2600	947.8710	0.00
03/02/2023	AL37 On 02-May-24			Index Future	960.83	947.8700	960.8260	947.8700	0.00
03/02/2023	AL7T On 04-May-23			Index Future	1043.02	1049.6180	1043.0160	1049.6180	0.00
03/02/2023	AL7T On 03-August-23			Index Future	1063.55	1070.2390	1063.5520	1070.2390	0.00
03/02/2023	AL7T On 02-November-23			Index Future	1084.47	1091.0730	1084.4690	1091.0730	0.00
03/02/2023	AL7T On 01-February-24			Index Future	1105.75	1112.4010	1105.7460	1112.4010	0.00
03/02/2023	AL7T On 02-May-24			Index Future	1126.34	1112.4000	1126.3380	1112.4000	0.00
03/02/2023	ALBI On 04-May-23			Index Future	903.24	909.8530	903.2440	909.8530	106.00
03/02/2023	ALBI On 03-August-23			Index Future	921.03	927.7280	921.0280	927.7280	0.00
03/02/2023	ALBI On 02-November-23			Index Future	939.14	945.7880	939.1420	945.7880	0.00
03/02/2023	ALBI On 01-February-24			Index Future	957.57	964.2760	957.5680	964.2760	0.00
03/02/2023	ALBI On 02-May-24			Index Future	975.40	964.2800	975.4010	964.2800	0.00
03/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2023	ES33 On 02-February-23			Bond Future	11.71	77.7963	11.7100	77.7963	0.00
03/02/2023	ES33 On 04-May-23			Bond Future	11.91	75.8070	11.9092	75.8070	0.00
03/02/2023	ES33 On 03-August-23			Bond Future	12.05	77.3146	12.0543	77.3146	350.00
03/02/2023	ES33 On 02-November-23			Bond Future	12.21	75.0435	12.2106	75.0435	0.00
03/02/2023	ES33 On 01-February-24			Bond Future	12.38	76.5254	12.3800	76.5254	0.00
03/02/2023	ES33 On 02-May-24			Bond Future	12.57	12.2600	12.5739	12.2600	0.00
03/02/2023	ES42 On 02-February-23			Bond Future	12.15	75.5247	12.1450	75.5247	0.00
03/02/2023	ES42 On 04-May-23			Bond Future	12.36	73.0145	12.3625	73.0145	0.00
03/02/2023	ES42 On 03-August-23			Bond Future	12.50	74.4668	12.4981	74.4668	4,000.00
03/02/2023	ES42 On 02-November-23			Bond Future	12.64	71.6708	12.6430	71.6708	0.00
03/02/2023	ES42 On 01-February-24			Bond Future	12.79	73.0852	12.7921	73.0852	0.00
03/02/2023	ES42 On 02-May-24			Bond Future	12.97	12.6500	12.9659	12.6500	0.00
03/02/2023	GOVI On 04-May-23			GOVI	890.81	897.3100	890.8060	897.3100	842.00
03/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	379260	44	379260	44	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
03/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	379360	44	379360	44	0.00
03/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	379460	44	379460	44	0.00
03/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 03-August-23			GOVI	908.35	914.9390	908.3450	914.9390	0.00
03/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	711150	78	711150	78	0.00
03/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	711350	78	711350	78	0.00
03/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	711250	78	711250	78	0.00
03/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 02-November-23			GOVI	926.21	932.7490	926.2100	932.7490	0.00
03/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	404100	47	404100	47	0.00
03/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	404000	47	404000	47	0.00
03/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	403900	47	403900	47	0.00
03/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 01-February-24			GOVI	944.38	950.9830	944.3820	950.9830	0.00
03/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	644020	71	644020	71	0.00
03/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	643920	71	643920	71	0.00
03/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	643820	71	643820	71	0.00
03/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 02-May-24			GOVI	961.97	950.9800	961.9690	950.9800	0.00
03/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	109990	0	109990	0	0.00
03/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	109890	0	109890	0	0.00
03/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	109790	0	109790	0	0.00
03/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
03/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2023	IGOV On 04-May-23			Index Future	328.30	327.8540	328.2960	327.8540	655.00
03/02/2023	IGOV On 03-August-23			Index Future	334.84	334.3740	334.8380	334.3740	0.00
03/02/2023	IGOV On 02-November-23			Index Future	341.50	340.9600	341.5010	340.9600	0.00
03/02/2023	IGOV On 01-February-24			Index Future	348.28	347.7000	348.2770	347.7000	0.00
03/02/2023	IGOV On 02-May-24			Index Future	354.84	347.7000	354.8370	347.7000	0.00
03/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5300	7.4600	92.5300	0.00
03/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5100	7.4750	92.5100	0.00
03/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.59	92.4500	7.5850	92.4500	0.00
03/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.60	92.4500	7.5950	92.4500	0.00
03/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.61	92.4450	7.6100	92.4450	0.00
03/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.57	92.4900	7.5650	92.4900	0.00
03/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.57	92.5400	7.5650	92.5400	75.00
03/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.32	92.8050	7.3200	92.8050	272.00
03/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.25	92.8800	7.2450	92.8800	0.00
03/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.02	93.1100	7.0150	93.1100	0.00
03/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.01	93.1200	7.0050	93.1200	68.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.00	93.1100	7.0000	93.1100	0.00
03/02/2023	R035 On 02-February-23			Bond Future	10.81	91.0703	10.8050	91.0703	0.00
03/02/2023	R035 On 04-May-23			Bond Future	10.94	88.6442	10.9403	88.6442	156,214.00
03/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	413	1	413	1	388.00
03/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	1243	1	1243	1	491.00
03/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	3541	4	3541	4	0.00
03/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5846	6	5846	6	0.00
03/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	6146	7	6146	7	0.00
03/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8784	9	8784	9	0.00
03/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	3469	4	3469	4	0.00
03/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	3505	4	3505	4	0.00
03/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1647	2	1647	2	388.00
03/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2950	3	2950	3	770.00
03/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	3362	4	3362	4	491.00
03/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	12063	13	12063	13	0.00
03/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1528	2	1528	2	770.00
03/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	3879	4	3879	4	0.00
03/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2305	2	2305	2	0.00
03/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3692	3	3692	3	0.00
03/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1909	2	1909	2	0.00
03/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	423	0	423	0	388.00
03/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	141	0	141	0	491.00
03/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	888	1	888	1	770.00
03/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	1953	2	1953	2	0.00
03/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	1931	2	1931	2	0.00
03/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	968	1	968	1	1,035.00
03/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2019	2	2019	2	0.00
03/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4397	4	4397	4	0.00
03/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7208	7	7208	7	0.00
03/02/2023	R035 On 03-August-23			Bond Future	11.05	90.3859	11.0461	90.3859	2,561.00
03/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	7014	7	7014	7	0.00
03/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	7053	7	7053	7	0.00
03/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	7092	7	7092	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1803	2	1803	2	0.00
03/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1817	2	1817	2	0.00
03/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1831	2	1831	2	0.00
03/02/2023	R035 On 02-November-23			Bond Future	11.16	87.6421	11.1616	87.6421	123.00
03/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	5183	6	5183	6	0.00
03/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	5118	5	5118	5	0.00
03/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	5151	5	5151	5	0.00
03/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3700	4	3700	4	0.00
03/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3723	4	3723	4	0.00
03/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3677	4	3677	4	0.00
03/02/2023	R035 On 01-February-24			Bond Future	11.29	89.3536	11.2874	89.3536	0.00
03/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7931	8	7931	8	0.00
03/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7861	8	7861	8	0.00
03/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7896	8	7896	8	0.00
03/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3075	3	3075	3	0.00
03/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3091	3	3091	3	0.00
03/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3058	3	3058	3	0.00
03/02/2023	R035 On 02-May-24			Bond Future	11.43	11.2000	11.4281	11.2000	0.00
03/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4515	0	4515	0	0.00
03/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	4488	0	4488	0	0.00
03/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	4461	0	4461	0	0.00
03/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	5770	0	5770	0	0.00
03/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	5742	0	5742	0	0.00
03/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	5713	0	5713	0	0.00
03/02/2023	R186 On 02-February-23			Bond Future	8.00	109.5604	7.9950	109.5604	0.00
03/02/2023	R186 On 04-May-23			Bond Future	8.15	111.7729	8.1475	111.7729	95,519.00
03/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	1355	2	1355	2	200.00
03/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	2424	3	2424	3	0.00
03/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	2450	3	2450	3	0.00
03/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	2476	3	2476	3	0.00
03/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	280	0	280	0	0.00
03/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	275	0	275	0	0.00
03/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	286	0	286	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
03/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	673	1	673	1	200.00
03/02/2023	R186 On 03-August-23			Bond Future	8.16	108.6647	8.1624	108.6647	0.00
03/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4828	5	4828	5	0.00
03/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4775	5	4775	5	0.00
03/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4802	5	4802	5	0.00
03/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	171	0	171	0	0.00
03/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	173	0	173	0	0.00
03/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	169	0	169	0	0.00
03/02/2023	R186 On 02-November-23			Bond Future	8.18	110.7788	8.1789	110.7788	1,271.00
03/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3859	4	3859	4	0.00
03/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	6253	7	6253	7	0.00
03/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3836	4	3836	4	0.00
03/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	3332	4	3332	4	1,715.00
03/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3881	4	3881	4	0.00
03/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	514	0	514	0	0.00
03/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	524	0	524	0	0.00
03/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	176	0	176	0	1,715.00
03/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	643	1	643	1	0.00
03/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	519	0	519	0	0.00
03/02/2023	R186 On 01-February-24			Bond Future	8.20	107.6389	8.2010	107.6389	0.00
03/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3982	4	3982	4	0.00
03/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3941	4	3941	4	0.00
03/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3961	4	3961	4	0.00
03/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	613	1	613	1	0.00
03/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	623	1	623	1	0.00
03/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	618	1	618	1	0.00
03/02/2023	R186 On 02-May-24			Bond Future	8.27	8.0000	8.2747	8.0000	0.00
03/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	1281	0	1281	0	0.00
03/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	1293	0	1293	0	0.00
03/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	1306	0	1306	0	0.00
03/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	1941	0	1941	0	0.00
03/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	1953	0	1953	0	0.00
03/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	1965	0	1965	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
03/02/2023	R197 On 02-February-23			Bond Future	329.18	329.1776	329.1776	329.1776	0.00
03/02/2023	R197 On 04-May-23			Bond Future	335.46	335.4982	335.4567	335.4982	309.00
03/02/2023	R197 On 03-August-23			Bond Future	333.07	333.1053	333.0749	333.1053	0.00
03/02/2023	R197 On 02-November-23			Bond Future	339.70	339.6645	339.7013	339.6645	0.00
03/02/2023	R202 On 02-February-23			Bond Future	245.92	245.9179	245.9179	245.9179	0.00
03/02/2023	R202 On 04-May-23			Bond Future	250.65	250.6698	250.6453	250.6698	4,903.00
03/02/2023	R202 On 03-August-23			Bond Future	250.82	250.8401	250.8244	250.8401	460.00
03/02/2023	R202 On 02-November-23			Bond Future	255.81	255.7799	255.8147	255.7799	0.00
03/02/2023	R202 On 01-February-24			Bond Future	255.95	255.8908	255.9502	255.8908	0.00
03/02/2023	R202 On 02-May-24			Bond Future	260.76	255.8900	260.7631	255.8900	0.00
03/02/2023	R209 On 02-February-23			Bond Future	10.84	70.4460	10.8400	70.4460	0.00
03/02/2023	R209 On 04-May-23			Bond Future	10.99	68.9643	10.9923	68.9643	19,105.00
03/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	2260	3	2260	3	2,500.00
03/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2573	3	2573	3	0.00
03/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3819	4	3819	4	1,000.00
03/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7600	8	7600	8	0.00
03/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	431	1	431	1	500.00
03/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	1110	1	1110	1	4,500.00
03/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2514	3	2514	3	0.00
03/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2544	3	2544	3	0.00
03/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	1987	2	1987	2	0.00
03/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2009	2	2009	2	0.00
03/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3738	3	3738	3	0.00
03/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1250	1	1250	1	0.00
03/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	5875	5	5875	5	0.00
03/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	356	0	356	0	8,500.00
03/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	1965	2	1965	2	0.00
03/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2220	2	2220	2	8,250.00
03/02/2023	R209 On 03-August-23			Bond Future	11.09	70.3193	11.0889	70.3193	1,690.00
03/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5926	6	5926	6	0.00
03/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	2306	3	2306	3	1,800.00
03/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5859	6	5859	6	0.00
03/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5893	6	5893	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
03/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	1048	1	1048	1	1,800.00
03/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	6958	7	6958	7	0.00
03/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1709	2	1709	2	0.00
03/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4339	4	4339	4	0.00
03/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1736	2	1736	2	0.00
03/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1722	2	1722	2	0.00
03/02/2023	R209 On 02-November-23			Bond Future	11.19	68.5371	11.1907	68.5371	5,720.00
03/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	4271	5	4271	5	0.00
03/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	4215	5	4215	5	0.00
03/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	4243	5	4243	5	0.00
03/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3496	3	3496	3	0.00
03/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3517	3	3517	3	0.00
03/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3474	3	3474	3	0.00
03/02/2023	R209 On 01-February-24			Bond Future	11.30	69.8753	11.2975	69.8753	0.00
03/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6740	7	6740	7	0.00
03/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6770	7	6770	7	0.00
03/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6800	7	6800	7	0.00
03/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2793	3	2793	3	0.00
03/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2808	3	2808	3	0.00
03/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2824	3	2824	3	0.00
03/02/2023	R209 On 02-May-24			Bond Future	11.42	11.1800	11.4246	11.1800	0.00
03/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3965	0	3965	0	0.00
03/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3917	0	3917	0	0.00
03/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3941	0	3941	0	0.00
03/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5174	0	5174	0	0.00
03/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5148	0	5148	0	0.00
03/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5122	0	5122	0	0.00
03/02/2023	R210 On 02-February-23			Bond Future	222.96	222.9627	222.9627	222.9627	0.00
03/02/2023	R210 On 04-May-23			Bond Future	224.16	224.1826	224.1556	224.1826	386.00
03/02/2023	R210 On 03-August-23			Bond Future	228.62	228.6409	228.6229	228.6409	300.00
03/02/2023	R210 On 02-November-23			Bond Future	230.01	229.9835	230.0123	229.9835	0.00
03/02/2023	R210 On 01-February-24			Bond Future	234.57	234.5285	234.5747	234.5285	0.00
03/02/2023	R210 On 02-May-24			Bond Future	235.76	234.5300	235.7578	234.5300	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
03/02/2023	R213 On 02-February-23			Bond Future	9.95	86.9944	9.9500	86.9944	0.00
03/02/2023	R213 On 04-May-23			Bond Future	10.11	85.3514	10.1076	85.3514	33,756.00
03/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	3757	4	3757	4	0.00
03/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	3791	4	3791	4	0.00
03/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	3825	4	3825	4	0.00
03/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	849	1	849	1	0.00
03/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	860	1	860	1	0.00
03/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	872	1	872	1	0.00
03/02/2023	R213 On 03-August-23			Bond Future	10.20	87.0283	10.1989	87.0283	0.00
03/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	7026	8	7026	8	0.00
03/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	7061	8	7061	8	0.00
03/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	7096	8	7096	8	0.00
03/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	806	1	806	1	0.00
03/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	799	1	799	1	0.00
03/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	813	1	813	1	0.00
03/02/2023	R213 On 02-November-23			Bond Future	10.30	85.1706	10.3019	85.1706	1,911.00
03/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	5271	6	5271	6	0.00
03/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	5301	6	5301	6	0.00
03/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	5332	6	5332	6	0.00
03/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1706	2	1706	2	0.00
03/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1718	2	1718	2	0.00
03/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1730	2	1730	2	0.00
03/02/2023	R213 On 01-February-24			Bond Future	10.42	86.8342	10.4169	86.8342	0.00
03/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6977	8	6977	8	0.00
03/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6915	8	6915	8	0.00
03/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6946	8	6946	8	0.00
03/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1520	2	1520	2	0.00
03/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1529	2	1529	2	0.00
03/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1510	2	1510	2	0.00
03/02/2023	R213 On 02-May-24			Bond Future	10.55	10.2900	10.5519	10.2900	0.00
03/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2957	0	2957	0	0.00
03/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2978	0	2978	0	0.00
03/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2999	0	2999	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
03/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4078	0	4078	0	0.00
03/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4100	0	4100	0	0.00
03/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4123	0	4123	0	0.00
03/02/2023	R214 On 02-February-23			Bond Future	11.13	67.1757	11.1250	67.1757	0.00
03/02/2023	R214 On 04-May-23			Bond Future	11.30	65.4413	11.2992	65.4413	23,153.00
03/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2635	3	2635	3	0.00
03/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2576	3	2576	3	0.00
03/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2605	3	2605	3	0.00
03/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2226	2	2226	2	0.00
03/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2250	2	2250	2	0.00
03/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2202	2	2202	2	0.00
03/02/2023	R214 On 03-August-23			Bond Future	11.39	66.7271	11.3945	66.7271	2,980.00
03/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5893	6	5893	6	0.00
03/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5827	6	5827	6	0.00
03/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5860	6	5860	6	0.00
03/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2037	2	2037	2	0.00
03/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2052	2	2052	2	0.00
03/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2022	2	2022	2	0.00
03/02/2023	R214 On 02-November-23			Bond Future	11.50	64.7279	11.4967	64.7279	0.00
03/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3998	4	3998	4	0.00
03/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	4053	4	4053	4	0.00
03/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	4025	4	4025	4	0.00
03/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4218	4	4218	4	0.00
03/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4243	4	4243	4	0.00
03/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4192	4	4192	4	0.00
03/02/2023	R214 On 01-February-24			Bond Future	11.61	65.9919	11.6063	65.9919	0.00
03/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	6253	7	6253	7	0.00
03/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	6283	7	6283	7	0.00
03/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	6313	7	6313	7	0.00
03/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3555	3	3555	3	0.00
03/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3573	3	3573	3	0.00
03/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3592	3	3592	3	0.00
03/02/2023	R214 On 02-May-24			Bond Future	11.73	11.4700	11.7264	11.4700	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
03/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	4272	0	4272	0	0.00
03/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	4222	0	4222	0	0.00
03/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	4247	0	4247	0	0.00
03/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5570	0	5570	0	0.00
03/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5597	0	5597	0	0.00
03/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5543	0	5543	0	0.00
03/02/2023	R248 On 02-February-23			Bond Future	11.14	83.8192	11.1400	83.8192	0.00
03/02/2023	R248 On 04-May-23			Bond Future	11.34	81.2781	11.3376	81.2781	235,512.00
03/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	3010	4	3010	4	0.00
03/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	3045	4	3045	4	0.00
03/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	696	1	696	1	1,500.00
03/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	2253	3	2253	3	1,500.00
03/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	3081	4	3081	4	0.00
03/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2997	3	2997	3	0.00
03/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7459	7	7459	7	0.00
03/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3029	3	3029	3	0.00
03/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3061	3	3061	3	0.00
03/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3877	3	3877	3	0.00
03/02/2023	R248 On 03-August-23			Bond Future	11.44	82.8376	11.4392	82.8376	0.00
03/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6950	8	6950	8	0.00
03/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6910	8	6910	8	0.00
03/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6991	8	6991	8	0.00
03/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2768	2	2768	2	0.00
03/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2808	2	2808	2	0.00
03/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2788	2	2788	2	0.00
03/02/2023	R248 On 02-November-23			Bond Future	11.54	80.0296	11.5390	80.0296	0.00
03/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4943	6	4943	6	0.00
03/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4909	6	4909	6	0.00
03/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4876	6	4876	6	0.00
03/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5263	5	5263	5	0.00
03/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5327	5	5327	5	0.00
03/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5295	5	5295	5	0.00
03/02/2023	R248 On 01-February-24			Bond Future	11.64	81.6293	11.6436	81.6293	13,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	7542	8	7542	8	0.00
03/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	7505	8	7505	8	0.00
03/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	7468	8	7468	8	0.00
03/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4401	4	4401	4	0.00
03/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4378	4	4378	4	0.00
03/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4356	4	4356	4	0.00
03/02/2023	R248 On 02-May-24			Bond Future	11.77	11.4700	11.7668	11.4700	0.00
03/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	5127	0	5127	0	0.00
03/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	5096	0	5096	0	0.00
03/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	5065	0	5065	0	0.00
03/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	6968	0	6968	0	0.00
03/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7037	0	7037	0	0.00
03/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7002	0	7002	0	0.00