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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	2025 On 04-May-23			Bond Future	169.18	169.2593	169.1816	169.2593	5,381.00
02/03/2023	2025 On 03-August-23			Bond Future	170.82	170.9027	170.8236	170.9027	214.00
02/03/2023	2025 On 02-November-23			Bond Future	174.32	174.3969	174.3161	174.3969	0.00
02/03/2023	2025 On 01-February-24			Bond Future	176.24	176.3222	176.2398	176.3222	0.00
02/03/2023	2025 On 02-May-24			Bond Future	179.76	179.8483	179.7647	179.8483	0.00
02/03/2023	2029 On 04-May-23			Bond Future	121.14	121.3383	121.1365	121.3383	2,115.00
02/03/2023	2029 On 03-August-23			Bond Future	123.55	123.7576	123.5518	123.7576	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	2029 On 02-November-23			Bond Future	124.76	124.9683	124.7584	124.9683	0.00
02/03/2023	2029 On 01-February-24			Bond Future	127.41	127.6211	127.4065	127.6211	0.00
02/03/2023	2029 On 02-May-24			Bond Future	128.60	128.8230	128.6048	128.8230	0.00
02/03/2023	2030 On 04-May-23			Bond Future	10.24	91.7958	10.2411	91.7958	85,795.00
02/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	223	0	223	0	150.00
02/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	7614	8	7614	8	0.00
02/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9389	10	9389	10	0.00
02/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	9657	10	9657	10	0.00
02/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2419	3	2419	3	350.00
02/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	5976	6	5976	6	0.00
02/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2074	2	2074	2	0.00
02/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	26	0	26	0	388.00
02/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	299	0	299	0	479.00
02/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	4896	5	4896	5	0.00
02/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2014	2	2014	2	0.00
02/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2044	2	2044	2	0.00
02/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	416	1	416	1	388.00
02/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1723	2	1723	2	479.00
02/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	746	1	746	1	1,080.00
02/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1827	2	1827	2	0.00
02/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	931	1	931	1	0.00
02/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2498	2	2498	2	0.00
02/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	770	1	770	1	0.00
02/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	784	1	784	1	0.00
02/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	170	0	170	0	150.00
02/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2887	3	2887	3	0.00
02/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5627	5	5627	5	0.00
02/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	3227	3	3227	3	0.00
02/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	757	1	757	1	0.00
02/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	97	0	97	0	388.00
02/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	623	1	623	1	0.00
02/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	11	0	11	0	350.00
02/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	13	0	13	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	42	0	42	0	1,080.00
02/03/2023	2030 On 03-August-23			Bond Future	10.36	89.5969	10.3610	89.5969	11,931.00
02/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	4883	5	4883	5	0.00
02/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9138	9	9138	9	0.00
02/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10198	11	10198	11	0.00
02/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	4850	5	4850	5	0.00
02/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2121	2	2121	2	1,012.00
02/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2747	3	2747	3	350.00
02/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	4817	5	4817	5	0.00
02/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	722	1	722	1	0.00
02/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1512	1	1512	1	0.00
02/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	706	1	706	1	0.00
02/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	94	0	94	0	350.00
02/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	154	0	154	0	1,012.00
02/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1953	2	1953	2	0.00
02/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	714	1	714	1	0.00
02/03/2023	2030 On 02-November-23			Bond Future	10.47	91.4081	10.4692	91.4081	29.00
02/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5501	6	5501	6	0.00
02/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3357	4	3357	4	0.00
02/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3305	4	3305	4	0.00
02/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3331	4	3331	4	0.00
02/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1694	2	1694	2	800.00
02/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	954	1	954	1	800.00
02/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4810	5	4810	5	0.00
02/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3381	3	3381	3	0.00
02/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1922	2	1922	2	0.00
02/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1937	2	1937	2	0.00
02/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1907	2	1907	2	0.00
02/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	1049	1	1049	1	800.00
02/03/2023	2030 On 01-February-24			Bond Future	10.57	89.3232	10.5715	89.3232	0.00
02/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	4745	5	4745	5	0.00
02/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	6899	7	6899	7	0.00
02/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1785	2	1785	2	400.00

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02/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4608	5	4608	5	0.00
02/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	4717	5	4717	5	0.00
02/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1071	1	1071	1	400.00
02/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	4773	5	4773	5	0.00
02/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1559	2	1559	2	1,360.00
02/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	4199	4	4199	4	0.00
02/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1618	2	1618	2	0.00
02/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	984	1	984	1	400.00
02/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	5235	5	5235	5	0.00
02/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1640	2	1640	2	0.00
02/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1685	2	1685	2	1,360.00
02/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3840	4	3840	4	0.00
02/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1629	2	1629	2	0.00
02/03/2023	2030 On 02-May-24			Bond Future	10.72	91.0858	10.7158	91.0858	0.00
02/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1451	2	1451	2	0.00
02/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1425	2	1425	2	0.00
02/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1438	2	1438	2	0.00
02/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	5017	5	5017	5	0.00
02/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	5045	5	5045	5	0.00
02/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4990	5	4990	5	0.00
02/03/2023	2032 On 04-May-23			Bond Future	10.79	86.8403	10.7914	86.8403	184,552.00
02/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	95	0	95	0	6,500.00
02/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	198	0	198	0	730.00
02/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2147	2	2147	2	0.00
02/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1742	2	1742	2	0.00
02/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1772	2	1772	2	0.00
02/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	482	1	482	1	500.00
02/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1079	1	1079	1	400.00
02/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	881	1	881	1	730.00
02/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1802	2	1802	2	0.00
02/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2346	3	2346	3	0.00
02/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1248	1	1248	1	0.00
02/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	75	0	75	0	500.00

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02/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3470	4	3470	4	400.00
02/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12140	12	12140	12	0.00
02/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	7	0	7	0	400.00
02/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	5063	5	5063	5	0.00
02/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	995	1	995	1	730.00
02/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1303	1	1303	1	0.00
02/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	2224	2	2224	2	0.00
02/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1957	2	1957	2	0.00
02/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	3029	3	3029	3	0.00
02/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1323	1	1323	1	0.00
02/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1344	1	1344	1	0.00
02/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	1095	1	1095	1	13,000.00
02/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1766	2	1766	2	500.00
02/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4187	4	4187	4	0.00
02/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	594	1	594	1	0.00
02/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5317	5	5317	5	0.00
02/03/2023	2032 On 03-August-23			Bond Future	10.91	88.5508	10.9091	88.5508	2,600.00
02/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5183	5	5183	5	0.00
02/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5218	5	5218	5	0.00
02/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5254	5	5254	5	0.00
02/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5720	6	5720	6	5,000.00
02/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1203	1	1203	1	1,500.00
02/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	401	0	401	0	1,500.00
02/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7238	7	7238	7	0.00
02/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4299	4	4299	4	0.00
02/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	982	1	982	1	0.00
02/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	1117	1	1117	1	0.00
02/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	1128	1	1128	1	0.00
02/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	1139	1	1139	1	0.00
02/03/2023	2032 On 02-November-23			Bond Future	11.03	86.1809	11.0257	86.1809	0.00
02/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3611	4	3611	4	0.00
02/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3583	4	3583	4	0.00
02/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3639	4	3639	4	0.00

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02/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2609	2	2609	2	0.00
02/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2648	3	2648	3	0.00
02/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2628	3	2628	3	0.00
02/03/2023	2032 On 01-February-24			Bond Future	11.13	87.9921	11.1347	87.9921	0.00
02/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5576	6	5576	6	0.00
02/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8070	8	8070	8	0.00
02/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2652	3	2652	3	1,200.00
02/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5514	6	5514	6	0.00
02/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5545	6	5545	6	0.00
02/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1331	1	1331	1	1,200.00
02/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6876	7	6876	7	0.00
02/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2292	2	2292	2	0.00
02/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2306	2	2306	2	0.00
02/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4449	4	4449	4	0.00
02/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1407	1	1407	1	1,200.00
02/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2278	2	2278	2	0.00
02/03/2023	2032 On 02-May-24			Bond Future	11.28	85.5714	11.2752	85.5714	0.00
02/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2227	2	2227	2	0.00
02/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2209	2	2209	2	0.00
02/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2245	2	2245	2	0.00
02/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5624	5	5624	5	0.00
02/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5685	5	5685	5	0.00
02/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5655	5	5655	5	0.00
02/03/2023	2033 On 04-May-23			Bond Future	115.46	115.7614	115.4599	115.7614	1,540.00
02/03/2023	2033 On 03-August-23			Bond Future	117.76	118.0696	117.7620	118.0696	6,141.00
02/03/2023	2033 On 02-November-23			Bond Future	118.76	119.0748	118.7611	119.0748	0.00
02/03/2023	2033 On 01-February-24			Bond Future	121.28	121.6024	121.2819	121.6024	0.00
02/03/2023	2033 On 02-May-24			Bond Future	122.26	122.5897	122.2634	122.5897	0.00
02/03/2023	2037 On 04-May-23			Bond Future	11.51	82.1224	11.5105	82.1224	63,174.00
02/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	748	1	748	1	400.00
02/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11453	12	11453	12	0.00
02/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1368	2	1368	2	0.00
02/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2805	3	2805	3	400.00

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02/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	619	1	619	1	703.00
02/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3412	4	3412	4	0.00
02/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1317	1	1317	1	0.00
02/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1342	2	1342	2	0.00
02/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2511	2	2511	2	0.00
02/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2545	2	2545	2	0.00
02/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	36	0	36	0	400.00
02/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3951	4	3951	4	0.00
02/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3592	3	3592	3	0.00
02/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1272	1	1272	1	0.00
02/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2477	2	2477	2	0.00
02/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	990	1	990	1	703.00
02/03/2023	2037 On 03-August-23			Bond Future	11.64	79.4825	11.6361	79.4825	74,072.00
02/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4766	5	4766	5	0.00
02/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	548	1	548	1	1,800.00
02/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1498	2	1498	2	1,800.00
02/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4730	5	4730	5	0.00
02/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4694	5	4694	5	0.00
02/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2024	2	2024	2	0.00
02/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2006	2	2006	2	0.00
02/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5221	5	5221	5	0.00
02/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8670	8	8670	8	0.00
02/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1988	2	1988	2	0.00
02/03/2023	2037 On 02-November-23			Bond Future	11.75	81.0893	11.7513	81.0893	0.00
02/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3235	3	3235	3	0.00
02/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3263	3	3263	3	0.00
02/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3290	3	3290	3	0.00
02/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4367	4	4367	4	0.00
02/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4338	4	4338	4	0.00
02/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4308	4	4308	4	0.00
02/03/2023	2037 On 01-February-24			Bond Future	11.86	78.5374	11.8632	78.5374	0.00
02/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5845	6	5845	6	0.00
02/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5877	6	5877	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5909	6	5909	6	0.00
02/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3418	3	3418	3	0.00
02/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3438	3	3438	3	0.00
02/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3457	3	3457	3	0.00
02/03/2023	2037 On 02-May-24			Bond Future	12.00	80.0861	12.0009	80.0861	0.00
02/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3205	3	3205	3	0.00
02/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3250	3	3250	3	0.00
02/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3227	3	3227	3	0.00
02/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6320	6	6320	6	0.00
02/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6355	6	6355	6	0.00
02/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6287	6	6287	6	0.00
02/03/2023	2038 On 04-May-23			Bond Future	128.71	128.7017	128.7064	128.7017	4,625.00
02/03/2023	2038 On 03-August-23			Bond Future	129.32	129.3201	129.3250	129.3201	0.00
02/03/2023	2038 On 02-November-23			Bond Future	131.97	131.9640	131.9691	131.9640	0.00
02/03/2023	2038 On 01-February-24			Bond Future	132.77	132.7667	132.7720	132.7667	0.00
02/03/2023	2038 On 02-May-24			Bond Future	135.43	135.4208	135.4266	135.4208	0.00
02/03/2023	2040 On 04-May-23			Bond Future	11.60	83.7785	11.5979	83.7785	51,460.00
02/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	45	0	45	0	388.00
02/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	301	0	301	0	486.00
02/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	513	1	513	1	388.00
02/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	10438	11	10438	11	0.00
02/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1713	2	1713	2	486.00
02/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3795	4	3795	4	0.00
02/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	676	1	676	1	684.00
02/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1513	2	1513	2	0.00
02/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1541	2	1541	2	0.00
02/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	7173	8	7173	8	0.00
02/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1569	2	1569	2	0.00
02/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2623	2	2623	2	0.00
02/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1060	1	1060	1	684.00
02/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	318	0	318	0	388.00
02/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	98	0	98	0	486.00
02/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	5988	6	5988	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2658	2	2658	2	0.00
02/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2694	2	2694	2	0.00
02/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4329	4	4329	4	0.00
02/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2451	2	2451	2	0.00
02/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	4903	5	4903	5	0.00
02/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	9736	9	9736	9	0.00
02/03/2023	2040 On 03-August-23			Bond Future	11.72	80.9208	11.7196	80.9208	99,201.00
02/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	5160	5	5160	5	0.00
02/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	5122	5	5122	5	0.00
02/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	5199	5	5199	5	0.00
02/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2176	2	2176	2	0.00
02/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2214	2	2214	2	0.00
02/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2195	2	2195	2	0.00
02/03/2023	2040 On 02-November-23			Bond Future	11.83	82.5567	11.8308	82.5567	0.00
02/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3454	4	3454	4	0.00
02/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3425	4	3425	4	0.00
02/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3395	4	3395	4	0.00
02/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	4924	5	4924	5	0.00
02/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4858	5	4858	5	0.00
02/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4891	5	4891	5	0.00
02/03/2023	2040 On 01-February-24			Bond Future	11.94	79.7852	11.9388	79.7852	6.00
02/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	6144	6	6144	6	0.00
02/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	6109	6	6109	6	0.00
02/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	6075	6	6075	6	0.00
02/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3816	4	3816	4	0.00
02/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3794	4	3794	4	0.00
02/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3771	4	3771	4	0.00
02/03/2023	2040 On 02-May-24			Bond Future	12.07	81.3583	12.0705	81.3583	0.00
02/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3820	4	3820	4	0.00
02/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3793	4	3793	4	0.00
02/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3767	4	3767	4	0.00
02/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6501	6	6501	6	0.00
02/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6571	6	6571	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6536	6	6536	6	0.00
02/03/2023	2044 On 04-May-23			Bond Future	11.68	80.1134	11.6750	80.1134	55,641.00
02/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	1368	2	1368	2	0.00
02/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	4351	5	4351	5	0.00
02/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	2349	3	2349	3	0.00
02/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	3291	4	3291	4	0.00
02/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	1316	2	1316	2	0.00
02/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	1342	2	1342	2	0.00
02/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	2971	3	2971	3	0.00
02/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1880	2	1880	2	4,423.00
02/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3010	3	3010	3	0.00
02/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1295	1	1295	1	4,423.00
02/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	877	1	877	1	1,798.00
02/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	2932	3	2932	3	0.00
02/03/2023	2044 On 03-August-23			Bond Future	11.79	77.3087	11.7923	77.3087	21,473.00
02/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4822	5	4822	5	0.00
02/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	3358	4	3358	4	0.00
02/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4785	5	4785	5	0.00
02/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	4205	4	4205	4	0.00
02/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4748	5	4748	5	0.00
02/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2594	2	2594	2	0.00
02/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2942	3	2942	3	4,754.00
02/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2572	2	2572	2	0.00
02/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3620	3	3620	3	3,076.00
02/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2551	2	2551	2	0.00
02/03/2023	2044 On 02-November-23			Bond Future	11.90	78.8715	11.8994	78.8715	0.00
02/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	3275	3	3275	3	0.00
02/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	3246	3	3246	3	0.00
02/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	3303	4	3303	4	0.00
02/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5349	5	5349	5	0.00
02/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5419	5	5419	5	0.00
02/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5384	5	5384	5	0.00
02/03/2023	2044 On 01-February-24			Bond Future	12.00	76.1479	12.0033	76.1479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5863	6	5863	6	0.00
02/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5829	6	5829	6	0.00
02/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5896	6	5896	6	0.00
02/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4214	4	4214	4	0.00
02/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4262	4	4262	4	0.00
02/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4238	4	4238	4	0.00
02/03/2023	2044 On 02-May-24			Bond Future	12.13	77.6491	12.1292	77.6491	0.00
02/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3933	4	3933	4	0.00
02/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3906	4	3906	4	0.00
02/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3959	4	3959	4	0.00
02/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6740	6	6740	6	0.00
02/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6811	7	6811	7	0.00
02/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6775	7	6775	7	0.00
02/03/2023	2046 On 04-May-23			Bond Future	113.08	112.7142	113.0798	112.7142	17,308.00
02/03/2023	2046 On 03-August-23			Bond Future	115.33	114.9616	115.3344	114.9616	0.00
02/03/2023	2046 On 02-November-23			Bond Future	115.62	115.2385	115.6192	115.2385	0.00
02/03/2023	2046 On 01-February-24			Bond Future	118.07	117.6849	118.0737	117.6849	0.00
02/03/2023	2046 On 02-May-24			Bond Future	118.31	117.9155	118.3129	117.9155	0.00
02/03/2023	2050 On 04-May-23			Bond Future	115.45	114.5374	115.4520	114.5374	13,316.00
02/03/2023	2050 On 03-August-23			Bond Future	115.58	114.6513	115.5843	114.6513	0.00
02/03/2023	2050 On 02-November-23			Bond Future	117.95	116.9954	117.9474	116.9954	0.00
02/03/2023	2050 On 01-February-24			Bond Future	118.23	117.2529	118.2252	117.2529	0.00
02/03/2023	2050 On 02-May-24			Bond Future	120.59	119.5964	120.5888	119.5964	0.00
02/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	AL37 On 04-May-23			Index Future	874.74	876.8650	874.7390	876.8650	0.00
02/03/2023	AL37 On 03-August-23			Index Future	891.97	894.1370	891.9680	894.1370	0.00
02/03/2023	AL37 On 02-November-23			Index Future	910.00	912.2090	909.9960	912.2090	0.00
02/03/2023	AL37 On 01-February-24			Index Future	929.11	931.3670	929.1070	931.3670	0.00
02/03/2023	AL37 On 02-May-24			Index Future	947.50	949.8060	947.5040	949.8060	0.00
02/03/2023	AL7T On 04-May-23			Index Future	1005.80	1009.2520	1005.7980	1009.2520	0.00
02/03/2023	AL7T On 03-August-23			Index Future	1025.61	1029.1310	1025.6090	1029.1310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	AL7T On 02-November-23			Index Future	1046.34	1049.9320	1046.3380	1049.9320	0.00
02/03/2023	AL7T On 01-February-24			Index Future	1068.31	1071.9820	1068.3120	1071.9820	0.00
02/03/2023	AL7T On 02-May-24			Index Future	1089.47	1093.2060	1089.4650	1093.2060	0.00
02/03/2023	ALBI On 04-May-23			Index Future	885.83	889.1440	885.8300	889.1440	100.00
02/03/2023	ALBI On 03-August-23			Index Future	903.28	906.6570	903.2780	906.6570	0.00
02/03/2023	ALBI On 02-November-23			Index Future	921.54	924.9820	921.5350	924.9820	0.00
02/03/2023	ALBI On 01-February-24			Index Future	940.89	944.4090	940.8880	944.4090	0.00
02/03/2023	ALBI On 02-May-24			Index Future	959.52	963.1060	959.5180	963.1060	0.00
02/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	ES33 On 04-May-23			Bond Future	12.19	74.2554	12.1904	74.2554	0.00
02/03/2023	ES33 On 03-August-23			Bond Future	12.35	75.7360	12.3472	75.7360	350.00
02/03/2023	ES33 On 02-November-23			Bond Future	12.51	73.4898	12.5070	73.4898	0.00
02/03/2023	ES33 On 01-February-24			Bond Future	12.67	75.0505	12.6659	75.0505	0.00
02/03/2023	ES33 On 02-May-24			Bond Future	12.85	72.7542	12.8520	72.7542	0.00
02/03/2023	ES42 On 04-May-23			Bond Future	12.51	71.7714	12.5052	71.7714	0.00
02/03/2023	ES42 On 03-August-23			Bond Future	12.65	73.2025	12.6464	73.2025	4,000.00
02/03/2023	ES42 On 02-November-23			Bond Future	12.79	70.4368	12.7896	70.4368	0.00
02/03/2023	ES42 On 01-February-24			Bond Future	12.93	71.9332	12.9250	71.9332	0.00
02/03/2023	ES42 On 02-May-24			Bond Future	13.09	69.1071	13.0875	69.1071	0.00
02/03/2023	GOVI On 04-May-23			GOVI	873.18	876.4900	873.1810	876.4900	840.00
02/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	203010	24	203010	24	0.00
02/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	203110	24	203110	24	0.00
02/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	203210	24	203210	24	0.00
02/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 03-August-23			GOVI	890.38	893.7540	890.3800	893.7540	0.00
02/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	531500	57	531500	57	0.00
02/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	531700	57	531700	57	0.00
02/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	531600	57	531600	57	0.00
02/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-November-23			GOVI	908.38	911.8190	908.3760	911.8190	0.00
02/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	225760	26	225760	26	0.00
02/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	225660	26	225660	26	0.00
02/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	225560	26	225560	26	0.00
02/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 01-February-24			GOVI	927.45	930.9690	927.4520	930.9690	0.00
02/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	474720	51	474720	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	474620	51	474620	51	0.00
02/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	474520	51	474520	51	0.00
02/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-May-24			GOVI	945.82	949.4000	945.8170	949.4000	0.00
02/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
02/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	51530	2	51530	2	0.00
02/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	51630	2	51630	2	0.00
02/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	51730	2	51730	2	0.00
02/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2023	IGOV On 04-May-23			Index Future	326.14	325.7320	326.1380	325.7320	655.00
02/03/2023	IGOV On 03-August-23			Index Future	332.64	332.2270	332.6400	332.2270	0.00
02/03/2023	IGOV On 02-November-23			Index Future	339.44	339.0190	339.4410	339.0190	0.00
02/03/2023	IGOV On 01-February-24			Index Future	346.65	346.2150	346.6450	346.2150	0.00
02/03/2023	IGOV On 02-May-24			Index Future	353.58	353.1430	353.5840	353.1430	0.00
02/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4600	7.5500	92.4600	0.00
02/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.78	92.2500	7.7750	92.2500	0.00
02/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.83	92.1900	7.8300	92.1900	0.00
02/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.95	92.0850	7.9450	92.0850	0.00
02/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.96	92.0850	7.9600	92.0850	0.00
02/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.03	92.0300	8.0300	92.0300	0.00
02/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.05	92.0250	8.0500	92.0250	75.00
02/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.08	92.0100	8.0800	92.0100	272.00
02/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.05	92.0350	8.0450	92.0350	0.00
02/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.97	92.1100	7.9650	92.1100	0.00
02/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.93	92.1500	7.9250	92.1500	68.00
02/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.1900	7.8750	92.1900	0.00
02/03/2023	R035 On 04-May-23			Bond Future	11.25	86.6041	11.2550	86.6041	158,829.00
02/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	43	0	43	0	388.00
02/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	284	0	284	0	491.00
02/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4132	4	4132	4	0.00
02/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1760	2	1760	2	0.00
02/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3840	4	3840	4	0.00
02/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	412	0	412	0	770.00
02/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10154	10	10154	10	0.00
02/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6778	7	6778	7	0.00
02/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1702	2	1702	2	0.00
02/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1730	2	1730	2	0.00
02/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	471	1	471	1	388.00
02/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1300	1	1300	1	770.00
02/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1616	2	1616	2	491.00
02/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2487	2	2487	2	0.00
02/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4348	4	4348	4	0.00
02/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1960	2	1960	2	0.00
02/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	249	0	249	0	388.00
02/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	64	0	64	0	491.00
02/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4595	4	4595	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	794	1	794	1	1,035.00
02/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2106	2	2106	2	0.00
02/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	706	1	706	1	770.00
02/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2018	2	2018	2	0.00
02/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1989	2	1989	2	0.00
02/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5270	5	5270	5	0.00
02/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8671	8	8671	8	0.00
02/03/2023	R035 On 03-August-23			Bond Future	11.37	88.3099	11.3733	88.3099	6,761.00
02/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5149	5	5149	5	0.00
02/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5186	5	5186	5	0.00
02/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5223	5	5223	5	0.00
02/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1802	2	1802	2	0.00
02/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1818	2	1818	2	0.00
02/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1834	2	1834	2	0.00
02/03/2023	R035 On 02-November-23			Bond Future	11.49	85.5905	11.4935	85.5905	0.00
02/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3542	4	3542	4	0.00
02/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1643	2	1643	2	400.00
02/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8463	9	8463	9	0.00
02/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3485	4	3485	4	0.00
02/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3513	4	3513	4	0.00
02/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2710	3	2710	3	400.00
02/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3919	4	3919	4	0.00
02/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3947	4	3947	4	0.00
02/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1434	1	1434	1	400.00
02/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6658	6	6658	6	0.00
02/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4805	5	4805	5	0.00
02/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3893	4	3893	4	0.00
02/03/2023	R035 On 01-February-24			Bond Future	11.61	87.3891	11.6109	87.3891	0.00
02/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10687	11	10687	11	0.00
02/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6125	6	6125	6	0.00
02/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6192	6	6192	6	0.00
02/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3055	3	3055	3	400.00
02/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	2012	2	2012	2	400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6158	6	6158	6	0.00
02/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3111	3	3111	3	0.00
02/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7615	7	7615	7	0.00
02/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5767	6	5767	6	0.00
02/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3129	3	3129	3	0.00
02/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3093	3	3093	3	0.00
02/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1486	1	1486	1	400.00
02/03/2023	R035 On 02-May-24			Bond Future	11.75	84.6093	11.7459	84.6093	0.00
02/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3178	3	3178	3	0.00
02/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3132	3	3132	3	0.00
02/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3155	3	3155	3	0.00
02/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6114	6	6114	6	0.00
02/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6147	6	6147	6	0.00
02/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6081	6	6081	6	0.00
02/03/2023	R186 On 04-May-23			Bond Future	8.63	109.8502	8.6284	109.8502	96,442.00
02/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	414	0	414	0	200.00
02/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1180	1	1180	1	0.00
02/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1159	1	1159	1	0.00
02/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1201	1	1201	1	0.00
02/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	545	0	545	0	0.00
02/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	556	1	556	1	0.00
02/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	534	0	534	0	0.00
02/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	1267	1	1267	1	200.00
02/03/2023	R186 On 03-August-23			Bond Future	8.69	106.7093	8.6857	106.7093	0.00
02/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3434	4	3434	4	0.00
02/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3386	4	3386	4	0.00
02/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3410	4	3410	4	0.00
02/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	344	0	344	0	0.00
02/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	348	0	348	0	0.00
02/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	340	0	340	0	0.00
02/03/2023	R186 On 02-November-23			Bond Future	8.73	108.8664	8.7301	108.8664	1,161.00
02/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	2655	3	2655	3	0.00
02/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	4886	5	4886	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	2635	3	2635	3	0.00
02/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2198	2	2198	2	1,715.00
02/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	2675	3	2675	3	0.00
02/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	844	1	844	1	0.00
02/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	859	1	859	1	0.00
02/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	346	0	346	0	1,715.00
02/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	1046	1	1046	1	0.00
02/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	852	1	852	1	0.00
02/03/2023	R186 On 01-February-24			Bond Future	8.75	105.8474	8.7491	105.8474	0.00
02/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	2881	3	2881	3	0.00
02/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	2844	3	2844	3	0.00
02/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	2863	3	2863	3	0.00
02/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	929	1	929	1	0.00
02/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	943	1	943	1	0.00
02/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	936	1	936	1	0.00
02/03/2023	R186 On 02-May-24			Bond Future	8.83	107.9367	8.8288	107.9367	0.00
02/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	732	1	732	1	0.00
02/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	741	1	741	1	0.00
02/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	749	1	749	1	0.00
02/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2700	3	2700	3	0.00
02/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2716	3	2716	3	0.00
02/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2732	3	2732	3	0.00
02/03/2023	R197 On 04-May-23			Bond Future	335.89	335.8896	335.8914	335.8896	309.00
02/03/2023	R197 On 03-August-23			Bond Future	333.55	333.5513	333.5533	333.5513	0.00
02/03/2023	R197 On 02-November-23			Bond Future	340.37	340.3709	340.3729	340.3709	0.00
02/03/2023	R202 On 04-May-23			Bond Future	251.75	251.7365	251.7450	251.7365	4,960.00
02/03/2023	R202 On 03-August-23			Bond Future	251.97	251.9567	251.9656	251.9567	460.00
02/03/2023	R202 On 02-November-23			Bond Future	257.12	257.1079	257.1170	257.1079	0.00
02/03/2023	R202 On 01-February-24			Bond Future	257.65	257.6442	257.6538	257.6442	0.00
02/03/2023	R202 On 02-May-24			Bond Future	262.81	262.7947	262.8054	262.7947	0.00
02/03/2023	R209 On 04-May-23			Bond Future	11.29	67.2018	11.2896	67.2018	19,542.00
02/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	968	1	968	1	1,250.00
02/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1199	1	1199	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2241	2	2241	2	2,250.00
02/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5939	6	5939	6	0.00
02/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	56	0	56	0	500.00
02/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	285	0	285	0	4,500.00
02/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1176	1	1176	1	0.00
02/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1154	1	1154	1	0.00
02/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2171	2	2171	2	0.00
02/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2141	2	2141	2	0.00
02/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4435	4	4435	4	0.00
02/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1193	1	1193	1	0.00
02/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7021	7	7021	7	0.00
02/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	216	0	216	0	9,750.00
02/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2112	2	2112	2	0.00
02/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2449	2	2449	2	8,250.00
02/03/2023	R209 On 03-August-23			Bond Future	11.40	68.5255	11.3966	68.5255	1,690.00
02/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4350	5	4350	5	0.00
02/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1213	1	1213	1	1,800.00
02/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4286	5	4286	5	0.00
02/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4318	5	4318	5	0.00
02/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	414	0	414	0	1,800.00
02/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7874	8	7874	8	0.00
02/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1683	2	1683	2	0.00
02/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4797	5	4797	5	0.00
02/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1713	2	1713	2	0.00
02/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1698	2	1698	2	0.00
02/03/2023	R209 On 02-November-23			Bond Future	11.50	66.7592	11.5019	66.7592	741.00
02/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2897	3	2897	3	0.00
02/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2848	3	2848	3	0.00
02/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2872	3	2872	3	0.00
02/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3669	3	3669	3	0.00
02/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3695	4	3695	4	0.00
02/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3644	3	3644	3	0.00
02/03/2023	R209 On 01-February-24			Bond Future	11.60	68.1622	11.6005	68.1622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5265	6	5265	6	0.00
02/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5294	6	5294	6	0.00
02/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5323	6	5323	6	0.00
02/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2797	3	2797	3	0.00
02/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2814	3	2814	3	0.00
02/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2830	3	2830	3	0.00
02/03/2023	R209 On 02-May-24			Bond Future	11.72	66.3581	11.7220	66.3581	0.00
02/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2814	3	2814	3	0.00
02/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2774	3	2774	3	0.00
02/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2794	3	2794	3	0.00
02/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5428	5	5428	5	0.00
02/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5458	5	5458	5	0.00
02/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5398	5	5398	5	0.00
02/03/2023	R210 On 04-May-23			Bond Future	223.54	223.5399	223.5432	223.5399	386.00
02/03/2023	R210 On 03-August-23			Bond Future	228.00	227.9970	228.0005	227.9970	300.00
02/03/2023	R210 On 02-November-23			Bond Future	229.52	229.5152	229.5190	229.5152	0.00
02/03/2023	R210 On 01-February-24			Bond Future	234.39	234.3875	234.3910	234.3875	0.00
02/03/2023	R210 On 02-May-24			Bond Future	235.86	235.8574	235.8625	235.8574	0.00
02/03/2023	R213 On 04-May-23			Bond Future	10.59	82.8715	10.5915	82.8715	33,941.00
02/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1717	2	1717	2	0.00
02/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1745	2	1745	2	0.00
02/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1773	2	1773	2	0.00
02/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	1052	1	1052	1	0.00
02/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	1069	1	1069	1	0.00
02/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	1086	1	1086	1	0.00
02/03/2023	R213 On 03-August-23			Bond Future	10.70	84.5037	10.7049	84.5037	0.00
02/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4819	5	4819	5	0.00
02/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4852	5	4852	5	0.00
02/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4884	5	4884	5	0.00
02/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	895	1	895	1	0.00
02/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	886	1	886	1	0.00
02/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	904	1	904	1	0.00
02/03/2023	R213 On 02-November-23			Bond Future	10.82	82.6590	10.8214	82.6590	5,587.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3388	4	3388	4	0.00
02/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3414	4	3414	4	0.00
02/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3440	4	3440	4	0.00
02/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	2113	2	2113	2	0.00
02/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	2129	2	2129	2	0.00
02/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	2145	2	2145	2	0.00
02/03/2023	R213 On 01-February-24			Bond Future	10.93	84.3958	10.9346	84.3958	0.00
02/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5078	5	5078	5	0.00
02/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5022	5	5022	5	0.00
02/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5050	5	5050	5	0.00
02/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1852	2	1852	2	0.00
02/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1864	2	1864	2	0.00
02/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1840	2	1840	2	0.00
02/03/2023	R213 On 02-May-24			Bond Future	11.07	82.5096	11.0713	82.5096	0.00
02/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1762	2	1762	2	0.00
02/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1777	2	1777	2	0.00
02/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1793	2	1793	2	0.00
02/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	5043	5	5043	5	0.00
02/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	5071	5	5071	5	0.00
02/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	5099	5	5099	5	0.00
02/03/2023	R214 On 04-May-23			Bond Future	11.45	64.1817	11.4534	64.1817	22,780.00
02/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1523	2	1523	2	0.00
02/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1497	2	1497	2	0.00
02/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1472	2	1472	2	0.00
02/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1968	2	1968	2	0.00
02/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1940	2	1940	2	0.00
02/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1913	2	1913	2	0.00
02/03/2023	R214 On 03-August-23			Bond Future	11.55	65.4459	11.5538	65.4459	2,980.00
02/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4733	5	4733	5	0.00
02/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4666	5	4666	5	0.00
02/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4699	5	4699	5	0.00
02/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1714	2	1714	2	0.00
02/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1729	2	1729	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1699	2	1699	2	0.00
02/03/2023	R214 On 02-November-23			Bond Future	11.65	63.4698	11.6547	63.4698	0.00
02/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2932	3	2932	3	0.00
02/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2982	3	2982	3	0.00
02/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2957	3	2957	3	0.00
02/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	3969	4	3969	4	0.00
02/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	3996	4	3996	4	0.00
02/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	3941	4	3941	4	0.00
02/03/2023	R214 On 01-February-24			Bond Future	11.75	64.8035	11.7524	64.8035	0.00
02/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	5161	5	5161	5	0.00
02/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	5190	5	5190	5	0.00
02/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	5220	5	5220	5	0.00
02/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3208	3	3208	3	0.00
02/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3227	3	3227	3	0.00
02/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3246	3	3246	3	0.00
02/03/2023	R214 On 02-May-24			Bond Future	11.86	62.7835	11.8626	62.7835	0.00
02/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	3404	4	3404	4	0.00
02/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	3381	4	3381	4	0.00
02/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	3358	3	3358	3	0.00
02/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5418	5	5418	5	0.00
02/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5388	5	5388	5	0.00
02/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5359	5	5359	5	0.00
02/03/2023	R248 On 04-May-23			Bond Future	11.55	79.3480	11.5452	79.3480	237,035.00
02/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1526	2	1526	2	0.00
02/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1555	2	1555	2	0.00
02/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	132	0	132	0	1,500.00
02/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	958	1	958	1	1,500.00
02/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1583	2	1583	2	0.00
02/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2873	3	2873	3	0.00
02/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8268	8	8268	8	0.00
02/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2911	3	2911	3	0.00
02/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	2950	3	2950	3	0.00
02/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	3955	4	3955	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2023	R248 On 03-August-23			Bond Future	11.65	80.9109	11.6485	80.9109	0.00
02/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	5319	6	5319	6	0.00
02/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	5280	6	5280	6	0.00
02/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	5359	6	5359	6	0.00
02/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2498	2	2498	2	0.00
02/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2540	2	2540	2	0.00
02/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2519	2	2519	2	0.00
02/03/2023	R248 On 02-November-23			Bond Future	11.75	78.1054	11.7521	78.1054	0.00
02/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3569	4	3569	4	0.00
02/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3539	4	3539	4	0.00
02/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3509	4	3509	4	0.00
02/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5255	5	5255	5	0.00
02/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5326	5	5326	5	0.00
02/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5290	5	5290	5	0.00
02/03/2023	R248 On 01-February-24			Bond Future	11.85	79.7467	11.8528	79.7467	13,000.00
02/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	6214	6	6214	6	0.00
02/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	6179	6	6179	6	0.00
02/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	6144	6	6144	6	0.00
02/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4396	4	4396	4	0.00
02/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4371	4	4371	4	0.00
02/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4347	4	4347	4	0.00
02/03/2023	R248 On 02-May-24			Bond Future	11.97	76.8791	11.9658	76.8791	0.00
02/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3969	4	3969	4	0.00
02/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3942	4	3942	4	0.00
02/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3915	4	3915	4	0.00
02/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7043	7	7043	7	0.00
02/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7120	7	7120	7	0.00
02/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7081	7	7081	7	0.00