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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/10/2023 TO: 02/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	2025 On 02-November-23			Bond Future	172.68	172.6159	172.6787	172.6159	5,478.00
02/10/2023	2025 On 01-February-24			Bond Future	174.75	174.6889	174.7527	174.6889	2,884.00
02/10/2023	2025 On 02-May-24			Bond Future	178.75	178.6823	178.7475	178.6823	0.00
02/10/2023	2025 On 01-August-24			Bond Future	180.98	180.9164	180.9829	180.9164	0.00
02/10/2023	2025 On 07-November-24			Bond Future	185.31	185.2432	185.3120	185.2432	0.00
02/10/2023	2029 On 02-November-23			Bond Future	124.85	124.8899	124.8478	124.8899	2,134.00
02/10/2023	2029 On 01-February-24			Bond Future	127.64	127.6866	127.6434	127.6866	728.00
02/10/2023	2029 On 02-May-24			Bond Future	129.20	129.2400	129.1954	129.2400	0.00
02/10/2023	2029 On 01-August-24			Bond Future	132.14	132.1854	132.1400	132.1854	0.00
02/10/2023	2029 On 07-November-24			Bond Future	133.90	133.9459	133.8996	133.9459	0.00
02/10/2023	2030 On 02-November-23			Bond Future	10.91	89.4273	89.2034	89.4273	90,878.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	641	1	1	1	0.00
02/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	621	1	1	1	0.00
02/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	661	1	1	1	0.00
02/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
02/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	4	0	0	0	800.00
02/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2827	3	3	3	0.00
02/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	94	0	0	0	500.00
02/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2354	3	2	3	0.00
02/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
02/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1396	2	1	2	500.00
02/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5348	6	5	6	0.00
02/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	320	0	0	0	500.00
02/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	556	1	1	1	0.00
02/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	37	0	0	0	500.00
02/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1519	1	2	1	0.00
02/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2251	2	2	2	0.00
02/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	279	0	0	0	500.00
02/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4287	4	4	4	0.00
02/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	202	0	0	0	800.00
02/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3517	3	4	3	0.00
02/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5683	5	6	5	0.00
02/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	1037	1	1	1	0.00
02/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	1079	1	1	1	0.00
02/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	1058	1	1	1	0.00
02/10/2023	2030 On 01-February-24			Bond Future	11.01	87.4021	87.1732	87.4021	0.00
02/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2481	3	2	3	0.00
02/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	453	1	0	1	1,360.00
02/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	546	1	1	1	400.00
02/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4690	5	5	5	0.00
02/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	276	0	0	0	400.00
02/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2604	3	3	3	0.00
02/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2629	3	3	3	0.00
02/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2579	3	3	3	0.00
02/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	613	1	1	1	200.00
02/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1792	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3647	4	4	4	0.00
02/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	429	0	0	0	500.00
02/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	840	1	1	1	500.00
02/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3967	4	4	4	0.00
02/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3937	4	4	4	0.00
02/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	497	1	0	1	500.00
02/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	718	1	1	1	500.00
02/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4608	4	5	4	0.00
02/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	710	1	1	1	500.00
02/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3340	3	3	3	0.00
02/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	5000	5	5	5	0.00
02/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	804	1	1	1	200.00
02/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1844	2	2	2	700.00
02/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	4059	4	4	4	0.00
02/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1266	1	1	1	0.00
02/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1238	1	1	1	0.00
02/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1252	1	1	1	0.00
02/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4364	4	4	4	0.00
02/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6203	6	6	6	0.00
02/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	537	1	1	1	400.00
02/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1323	1	1	1	1,360.00
02/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4856	5	5	5	0.00
02/10/2023	2030 On 02-May-24			Bond Future	11.12	89.3796	89.1456	89.3796	0.00
02/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	646	1	1	1	0.00
02/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	653	1	1	1	0.00
02/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	640	1	1	1	0.00
02/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1463	2	1	2	500.00
02/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2337	2	2	2	500.00
02/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7813	8	8	8	0.00
02/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1777	2	2	2	1,080.00
02/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5521	6	6	6	0.00
02/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	547	1	1	1	1,000.00
02/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	908	1	1	1	1,000.00
02/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4294	4	4	4	0.00
02/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1225	1	1	1	1,000.00

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02/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4654	4	5	4	0.00
02/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6331	6	6	6	0.00
02/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	866	1	1	1	1,080.00
02/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2918	3	3	3	0.00
02/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	474	0	0	0	500.00
02/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2325	2	2	2	0.00
02/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3384	3	3	3	0.00
02/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5806	6	6	6	0.00
02/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5737	6	6	6	0.00
02/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5772	6	6	6	0.00
02/10/2023	2030 On 01-August-24			Bond Future	11.23	87.3900	87.1508	87.3900	0.00
02/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1276	1	1	1	0.00
02/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1286	1	1	1	0.00
02/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1265	1	1	1	0.00
02/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4515	4	5	4	0.00
02/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4459	4	4	4	0.00
02/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4487	4	4	4	0.00
02/10/2023	2030 On 07-November-24			Bond Future	11.38	89.4546	89.2101	89.4546	0.00
02/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1747	2	2	2	0.00
02/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1732	2	2	2	0.00
02/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1761	2	2	2	0.00
02/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3982	4	4	4	0.00
02/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	4026	4	4	4	0.00
02/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	4004	4	4	4	0.00
02/10/2023	2032 On 02-November-23			Bond Future	11.81	82.4450	82.1952	82.4450	172,333.00
02/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	61	0	0	0	0.00
02/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	66	0	0	0	0.00
02/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	56	0	0	0	0.00
02/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	1	0	0	0	10,000.00
02/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
02/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
02/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	489	1	0	1	0.00
02/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	323	0	0	0	0.00
02/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	5	0	0	0	0.00

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02/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	885	1	1	1	0.00
02/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	90	0	0	0	0.00
02/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
02/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	16	0	0	0	500.00
02/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2392	3	2	3	0.00
02/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
02/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1208	1	1	1	0.00
02/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5838	6	6	6	0.00
02/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3398	3	3	3	0.00
02/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	370	0	0	0	500.00
02/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2561	2	3	2	500.00
02/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5240	5	5	5	0.00
02/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	1023	1	1	1	500.00
02/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3822	4	4	4	500.00
02/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5888	6	6	6	0.00
02/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1757	2	2	2	500.00
02/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1457	1	1	1	15,500.00
02/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7050	7	7	7	0.00
02/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4551	4	5	4	0.00
02/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2814	3	3	3	0.00
02/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2728	3	3	3	0.00
02/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2771	3	3	3	0.00
02/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	799	1	1	1	0.00
02/10/2023	2032 On 01-February-24			Bond Future	11.93	84.2710	84.0156	84.2710	0.00
02/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	127	0	0	0	1,200.00
02/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	443	1	0	1	1,200.00
02/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4103	4	4	4	0.00
02/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1978	2	2	2	0.00
02/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1955	2	2	2	0.00
02/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2000	2	2	2	0.00
02/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	340	0	0	0	500.00
02/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	726	1	1	1	500.00
02/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4451	5	4	5	0.00
02/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	456	1	0	1	200.00
02/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1781	2	2	2	0.00

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02/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3735	4	4	4	0.00
02/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1261	1	1	1	200.00
02/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2611	2	3	2	200.00
02/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5833	6	6	6	0.00
02/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	1000	1	1	1	500.00
02/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4615	4	5	4	0.00
02/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6646	6	7	6	0.00
02/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2379	2	2	2	0.00
02/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2424	2	2	2	0.00
02/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2402	2	2	2	0.00
02/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	1118	1	1	1	1,200.00
02/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5917	6	6	6	0.00
02/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9350	9	9	9	0.00
02/10/2023	2032 On 02-May-24			Bond Future	12.06	82.0147	81.7536	82.0147	0.00
02/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	650	1	1	1	0.00
02/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	643	1	1	1	0.00
02/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	657	1	1	1	0.00
02/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	679	1	1	1	500.00
02/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1135	1	1	1	500.00
02/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5954	6	6	6	0.00
02/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	724	1	1	1	1,550.00
02/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1471	2	1	2	1,550.00
02/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6489	7	6	7	0.00
02/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	526	1	1	1	1,000.00
02/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	902	1	1	1	1,000.00
02/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5098	5	5	5	0.00
02/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1540	1	2	1	1,000.00
02/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6356	6	6	6	0.00
02/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8394	8	8	8	0.00
02/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1110	1	1	1	1,550.00
02/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4640	4	5	4	0.00
02/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7181	7	7	7	0.00
02/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1257	1	1	1	500.00
02/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5507	5	6	5	0.00
02/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7425	7	7	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
02/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7549	7	8	7	0.00
02/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7632	7	8	7	0.00
02/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7590	7	8	7	0.00
02/10/2023	2032 On 01-August-24			Bond Future	12.19	83.8644	83.5975	83.8644	0.00
02/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1305	1	1	1	0.00
02/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1294	1	1	1	0.00
02/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1316	1	1	1	0.00
02/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5912	6	6	6	0.00
02/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5981	6	6	6	0.00
02/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5946	6	6	6	0.00
02/10/2023	2032 On 07-November-24			Bond Future	12.36	81.6791	81.4063	81.6791	0.00
02/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5910	6	6	6	0.00
02/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1946	2	2	2	1,615.00
02/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1701	2	2	2	0.00
02/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1714	2	2	2	0.00
02/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1688	2	2	2	0.00
02/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5486	5	5	5	0.00
02/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5425	5	5	5	0.00
02/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5456	5	5	5	0.00
02/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1930	2	2	2	1,615.00
02/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	5003	5	5	5	0.00
02/10/2023	2033 On 02-November-23			Bond Future	116.89	116.8666	116.8889	116.8666	2,258.00
02/10/2023	2033 On 01-February-24			Bond Future	119.51	119.4837	119.5063	119.4837	5,737.00
02/10/2023	2033 On 02-May-24			Bond Future	120.78	120.7544	120.7771	120.7544	0.00
02/10/2023	2033 On 01-August-24			Bond Future	123.53	123.5063	123.5299	123.5063	0.00
02/10/2023	2033 On 07-November-24			Bond Future	124.99	124.9612	124.9852	124.9612	0.00
02/10/2023	2037 On 02-November-23			Bond Future	12.82	75.3394	75.0427	75.3394	73,657.00
02/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	9	0	0	0	0.00
02/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	8	0	0	0	0.00
02/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	9	0	0	0	0.00
02/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5120	5	5	5	0.00
02/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	544	1	1	1	731.00
02/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	84	0	0	0	731.00
02/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	4263	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	89	0	0	0	731.00
02/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	2086	2	2	2	0.00
02/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6680	6	7	6	0.00
02/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6793	7	7	7	0.00
02/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6736	6	7	6	0.00
02/10/2023	2037 On 01-February-24			Bond Future	12.96	72.7518	72.4485	72.7518	76,958.00
02/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1103	1	1	1	0.00
02/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1119	1	1	1	0.00
02/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1087	1	1	1	0.00
02/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5515	6	6	6	0.00
02/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2400	3	2	3	0.00
02/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	768	1	1	1	2,500.00
02/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2561	2	3	2	2,500.00
02/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	5230	5	5	5	0.00
02/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	1006	1	1	1	2,500.00
02/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4387	4	4	4	0.00
02/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	4315	4	4	4	0.00
02/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4351	4	4	4	0.00
02/10/2023	2037 On 02-May-24			Bond Future	13.10	74.3979	74.0877	74.3979	0.00
02/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	555	1	1	1	0.00
02/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	562	1	1	1	0.00
02/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	548	1	1	1	0.00
02/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9286	9	9	9	0.00
02/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	9187	9	9	9	0.00
02/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	9237	9	9	9	0.00
02/10/2023	2037 On 01-August-24			Bond Future	13.25	71.8197	71.5027	71.8197	0.00
02/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1496	2	1	2	0.00
02/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1509	2	2	2	0.00
02/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1484	2	1	2	0.00
02/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7280	7	7	7	0.00
02/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	7200	7	7	7	0.00
02/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	7240	7	7	7	0.00
02/10/2023	2037 On 07-November-24			Bond Future	13.42	73.5149	73.1906	73.5149	0.00
02/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2289	2	2	2	0.00
02/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2271	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2307	2	2	2	0.00
02/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6309	6	6	6	0.00
02/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6374	6	6	6	0.00
02/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6342	6	6	6	0.00
02/10/2023	2038 On 02-November-23			Bond Future	126.21	126.1823	126.2069	126.1823	4,695.00
02/10/2023	2038 On 01-February-24			Bond Future	127.02	126.9914	127.0161	126.9914	0.00
02/10/2023	2038 On 02-May-24			Bond Future	129.92	129.8944	129.9196	129.8944	0.00
02/10/2023	2038 On 01-August-24			Bond Future	130.81	130.7868	130.8121	130.7868	0.00
02/10/2023	2038 On 07-November-24			Bond Future	133.94	133.9133	133.9399	133.9133	0.00
02/10/2023	2040 On 02-November-23			Bond Future	13.02	75.9143	75.4955	75.9143	43,150.00
02/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	3	0	0	0	0.00
02/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	3	0	0	0	0.00
02/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	3	0	0	0	0.00
02/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	2	0	0	0	875.00
02/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	52	0	0	0	875.00
02/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1107	1	1	1	0.00
02/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	11	0	0	0	128.00
02/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	395	1	0	1	128.00
02/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3433	4	3	4	0.00
02/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	300	0	0	0	128.00
02/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2647	2	3	2	0.00
02/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6867	6	7	6	0.00
02/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1369	1	1	1	875.00
02/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5131	5	5	5	0.00
02/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8697	8	9	8	0.00
02/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8202	8	8	8	0.00
02/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8079	8	8	8	0.00
02/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8140	8	8	8	0.00
02/10/2023	2040 On 01-February-24			Bond Future	13.16	73.0891	72.6610	73.0891	97,319.00
02/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	872	1	1	1	0.00
02/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	857	1	1	1	0.00
02/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	886	1	1	1	0.00
02/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5239	5	5	5	0.00
02/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5323	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5281	5	5	5	0.00
02/10/2023	2040 On 02-May-24			Bond Future	13.30	74.7428	74.3050	74.7428	0.00
02/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	555	1	1	1	0.00
02/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	547	1	1	1	0.00
02/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	562	1	1	1	0.00
02/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9890	10	10	10	0.00
02/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9997	10	10	10	0.00
02/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9943	10	10	10	0.00
02/10/2023	2040 On 01-August-24			Bond Future	13.45	71.9219	71.4744	71.9219	0.00
02/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1629	2	2	2	0.00
02/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1616	2	2	2	0.00
02/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1643	2	2	2	0.00
02/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7484	7	7	7	0.00
02/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7568	7	8	7	0.00
02/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7526	7	8	7	0.00
02/10/2023	2040 On 07-November-24			Bond Future	13.62	73.6191	73.1613	73.6191	0.00
02/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2598	3	3	3	0.00
02/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2618	3	3	3	0.00
02/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2579	3	3	3	0.00
02/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6521	6	7	6	0.00
02/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6454	6	6	6	0.00
02/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6488	6	6	6	0.00
02/10/2023	2044 On 02-November-23			Bond Future	13.11	72.0048	71.6159	72.0048	52,387.00
02/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
02/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	1	0	0	0	0.00
02/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
02/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	485	1	0	1	0.00
02/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	968	1	1	1	0.00
02/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	20	0	0	0	5,860.00
02/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6206	6	6	6	0.00
02/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1538	1	2	1	6,375.00
02/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2391	2	2	2	5,860.00
02/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8840	8	9	8	0.00
02/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8967	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8903	9	9	9	0.00
02/10/2023	2044 On 01-February-24			Bond Future	13.24	69.2182	68.8206	69.2182	50,398.00
02/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2549	3	3	3	0.00
02/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	678	1	1	1	0.00
02/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	689	1	1	1	0.00
02/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	667	1	1	1	0.00
02/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5955	6	6	6	0.00
02/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5861	6	6	6	0.00
02/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5908	6	6	6	0.00
02/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2521	2	3	2	5,000.00
02/10/2023	2044 On 02-May-24			Bond Future	13.38	70.7843	70.3778	70.7843	0.00
02/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	521	1	1	1	0.00
02/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	528	1	1	1	0.00
02/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	514	1	1	1	0.00
02/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10209	10	10	10	0.00
02/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10098	10	10	10	0.00
02/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10154	10	10	10	0.00
02/10/2023	2044 On 01-August-24			Bond Future	13.53	67.9994	67.5837	67.9994	0.00
02/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1466	2	1	2	0.00
02/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1479	2	1	2	0.00
02/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1453	2	1	2	0.00
02/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8081	8	8	8	0.00
02/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7992	8	8	8	0.00
02/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	8036	8	8	8	0.00
02/10/2023	2044 On 07-November-24			Bond Future	13.69	69.6038	69.1786	69.6038	0.00
02/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2583	3	3	3	0.00
02/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2563	3	3	3	0.00
02/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2602	3	3	3	0.00
02/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6497	6	6	6	0.00
02/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6565	6	7	6	0.00
02/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6531	6	7	6	0.00
02/10/2023	2046 On 02-November-23			Bond Future	108.65	107.9619	108.6505	107.9619	16,148.00
02/10/2023	2046 On 01-February-24			Bond Future	111.08	110.3796	111.0835	110.3796	0.00
02/10/2023	2046 On 02-May-24			Bond Future	111.48	110.7571	111.4765	110.7571	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
02/10/2023	2046 On 01-August-24			Bond Future	114.02	113.2808	114.0169	113.2808	0.00
02/10/2023	2046 On 07-November-24			Bond Future	114.54	113.7873	114.5408	113.7873	0.00
02/10/2023	2050 On 02-November-23			Bond Future	110.04	109.8359	110.0430	109.8359	14,081.00
02/10/2023	2050 On 01-February-24			Bond Future	110.26	110.0481	110.2595	110.0481	0.00
02/10/2023	2050 On 02-May-24			Bond Future	112.78	112.5638	112.7801	112.5638	0.00
02/10/2023	2050 On 01-August-24			Bond Future	113.05	112.8245	113.0453	112.8245	0.00
02/10/2023	2050 On 07-November-24			Bond Future	115.75	115.5213	115.7479	115.5213	0.00
02/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	AL37 On 02-November-23			Index Future	892.77	894.3500	892.7730	894.3500	0.00
02/10/2023	AL37 On 01-February-24			Index Future	912.55	914.1590	912.5450	914.1590	0.00
02/10/2023	AL37 On 02-May-24			Index Future	933.19	934.8420	933.1920	934.8420	0.00
02/10/2023	AL37 On 01-August-24			Index Future	954.26	955.9410	954.2580	955.9410	0.00
02/10/2023	AL37 On 07-November-24			Index Future	976.89	978.6000	976.8880	978.6000	0.00
02/10/2023	AL7T On 02-November-23			Index Future	997.97	1001.1930	997.9700	1001.1930	0.00
02/10/2023	AL7T On 01-February-24			Index Future	1020.07	1023.3680	1020.0710	1023.3680	0.00
02/10/2023	AL7T On 02-May-24			Index Future	1043.15	1046.5220	1043.1510	1046.5220	0.00
02/10/2023	AL7T On 01-August-24			Index Future	1066.70	1070.1420	1066.7000	1070.1420	0.00
02/10/2023	AL7T On 07-November-24			Index Future	1092.00	1095.5070	1091.9960	1095.5070	0.00
02/10/2023	ALBI On 02-November-23			Index Future	874.19	877.1490	874.1870	877.1490	107.00
02/10/2023	ALBI On 01-February-24			Index Future	893.55	896.5760	893.5460	896.5760	0.00
02/10/2023	ALBI On 02-May-24			Index Future	913.76	916.8620	913.7630	916.8620	0.00
02/10/2023	ALBI On 01-August-24			Index Future	934.39	937.5550	934.3920	937.5550	0.00
02/10/2023	ALBI On 07-November-24			Index Future	956.55	959.7780	956.5500	959.7780	0.00
02/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	ES33 On 02-November-23			Bond Future	13.31	69.9567	69.6879	69.9567	0.00
02/10/2023	ES33 On 01-February-24			Bond Future	13.48	71.5233	71.2484	71.5233	0.00
02/10/2023	ES33 On 02-May-24			Bond Future	13.66	69.3584	69.0772	69.3584	0.00
02/10/2023	ES33 On 01-August-24			Bond Future	13.84	70.9381	70.6507	70.9381	0.00
02/10/2023	ES33 On 07-November-24			Bond Future	14.07	68.8274	68.5334	68.8274	0.00
02/10/2023	ES42 On 02-November-23			Bond Future	13.77	65.6231	65.2749	65.6231	0.00
02/10/2023	ES42 On 01-February-24			Bond Future	13.93	67.0927	66.7367	67.0927	0.00
02/10/2023	ES42 On 02-May-24			Bond Future	14.10	64.3636	63.9994	64.3636	0.00
02/10/2023	ES42 On 01-August-24			Bond Future	14.27	65.8288	65.4565	65.8288	0.00
02/10/2023	ES42 On 07-November-24			Bond Future	14.47	63.1307	62.7498	63.1307	0.00
02/10/2023	GOVI On 02-November-23			GOVI	861.54	864.4630	861.5440	864.4630	817.00
02/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	242560	21	24	21	0.00
02/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	242760	21	24	21	0.00
02/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	242660	21	24	21	0.00
02/10/2023	GOVI On 01-February-24			GOVI	880.62	883.6100	880.6240	883.6100	0.00
02/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	6340	4	1	4	0.00
02/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	6240	4	1	4	0.00
02/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	6440	4	1	4	0.00
02/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 02-May-24			GOVI	900.55	903.6020	900.5490	903.6020	0.00
02/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 02-May-24	950.99	Call	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
02/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	504210	47	50	47	0.00
02/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	504410	47	50	47	0.00
02/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	504310	47	50	47	0.00
02/10/2023	GOVI On 01-August-24			GOVI	920.88	923.9960	920.8790	923.9960	0.00
02/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	224910	19	22	19	0.00
02/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	225110	19	23	19	0.00
02/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	225010	19	23	19	0.00
02/10/2023	GOVI On 07-November-24			GOVI	942.72	945.8970	942.7160	945.8970	0.00
02/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
02/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	60740	3	6	3	0.00
02/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	60640	3	6	3	0.00
02/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	60840	3	6	3	0.00
02/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2023	IGOV On 02-November-23			Index Future	328.67	328.2830	328.6740	328.2830	475.00
02/10/2023	IGOV On 01-February-24			Index Future	336.03	335.6350	336.0340	335.6350	0.00
02/10/2023	IGOV On 02-May-24			Index Future	343.72	343.3070	343.7160	343.3070	0.00
02/10/2023	IGOV On 01-August-24			Index Future	351.55	351.1320	351.5520	351.1320	0.00
02/10/2023	IGOV On 07-November-24			Index Future	359.97	359.5360	359.9700	359.5360	0.00
02/10/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
02/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/10/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
02/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.36	91.6500	91.6400	91.6500	0.00
02/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.40	91.6200	91.6000	91.6200	0.00
02/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.61	91.4300	91.3900	91.4300	0.00
02/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.64	91.4100	91.3600	91.4100	0.00
02/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.69	91.3500	91.3100	91.3500	0.00
02/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.70	91.3300	91.3000	91.3300	0.00
02/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.64	91.4100	91.3600	91.4100	0.00
02/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.55	91.5100	91.4500	91.5100	0.00
02/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.48	91.5700	91.5200	91.5700	0.00
02/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.42	91.6300	91.5800	91.6300	0.00
02/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.38	91.6700	91.6200	91.6700	0.00
02/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.43	91.6200	91.5700	91.6200	0.00
02/10/2023	R035 On 02-November-23			Bond Future	12.49	80.3892	80.0639	80.3892	170,407.00
02/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	88	0	0	0	6,500.00
02/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	24	0	0	0	0.00
02/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	25	0	0	0	0.00
02/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	23	0	0	0	0.00
02/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
02/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	5	0	0	0	400.00
02/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2320	3	2	3	0.00
02/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	103	0	0	0	731.00
02/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5357	6	5	6	0.00
02/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	628	1	1	1	731.00
02/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3987	4	4	4	0.00
02/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	71	0	0	0	731.00
02/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1879	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	518	0	1	0	400.00
02/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7326	7	7	7	0.00
02/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10242	10	10	10	0.00
02/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5712	5	6	5	0.00
02/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5603	5	6	5	0.00
02/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5658	5	6	5	0.00
02/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	4187	4	4	4	0.00
02/10/2023	R035 On 01-February-24			Bond Future	12.63	82.1696	81.8372	82.1696	0.00
02/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	248	0	0	0	400.00
02/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5062	5	5	5	0.00
02/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	86	0	0	0	400.00
02/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1438	2	1	2	0.00
02/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1418	2	1	2	0.00
02/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1457	2	1	2	0.00
02/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3605	3	4	3	0.00
02/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3668	3	4	3	0.00
02/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3636	3	4	3	0.00
02/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8206	8	8	8	0.00
02/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	1107	1	1	1	400.00
02/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10935	11	11	11	0.00
02/10/2023	R035 On 02-May-24			Bond Future	12.76	79.5151	79.1752	79.5151	0.00
02/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	622	1	1	1	0.00
02/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	615	1	1	1	0.00
02/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	630	1	1	1	0.00
02/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8656	8	9	8	0.00
02/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8752	8	9	8	0.00
02/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8704	8	9	8	0.00
02/10/2023	R035 On 01-August-24			Bond Future	12.90	81.3086	80.9611	81.3086	0.00
02/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1476	2	1	2	0.00
02/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1463	2	1	2	0.00
02/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1489	2	1	2	0.00
02/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6890	7	7	7	0.00
02/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6969	7	7	7	0.00
02/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6929	7	7	7	0.00
02/10/2023	R035 On 07-November-24			Bond Future	13.07	78.7133	78.3579	78.7133	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
02/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	1971	2	2	2	0.00
02/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	1985	2	2	2	0.00
02/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2000	2	2	2	0.00
02/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6246	6	6	6	0.00
02/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6281	6	6	6	0.00
02/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6316	6	6	6	0.00
02/10/2023	R053 On 02-November-23			Bond Future	12.96	91.6348	91.1226	91.6348	5,189.00
02/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1217	2	1	2	0.00
02/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1247	2	1	2	0.00
02/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1187	1	1	1	0.00
02/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	2232	2	2	2	0.00
02/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	2153	2	2	2	0.00
02/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	2192	2	2	2	0.00
02/10/2023	R053 On 01-February-24			Bond Future	13.09	93.6643	93.1408	93.6643	0.00
02/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2860	3	3	3	0.00
02/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2827	3	3	3	0.00
02/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2893	3	3	3	0.00
02/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3912	4	4	4	0.00
02/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3983	4	4	4	0.00
02/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3947	4	4	4	0.00
02/10/2023	R053 On 02-May-24			Bond Future	13.22	89.9176	89.3822	89.9176	0.00
02/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3849	4	4	4	0.00
02/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3882	4	4	4	0.00
02/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3816	4	4	4	0.00
02/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5145	5	5	5	0.00
02/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5076	5	5	5	0.00
02/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5110	5	5	5	0.00
02/10/2023	R053 On 01-August-24			Bond Future	13.35	91.9451	91.3978	91.9451	0.00
02/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4502	5	5	5	0.00
02/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4534	5	5	5	0.00
02/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4470	5	4	5	0.00
02/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5936	6	6	6	0.00
02/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5868	6	6	6	0.00
02/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5902	6	6	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
02/10/2023	R053 On 07-November-24			Bond Future	13.52	88.2442	87.6843	88.2442	0.00
02/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3580	4	4	4	0.00
02/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3554	4	4	4	0.00
02/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3606	4	4	4	0.00
02/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8285	8	8	8	0.00
02/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8372	8	8	8	0.00
02/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8329	8	8	8	0.00
02/10/2023	R186 On 02-November-23			Bond Future	9.49	106.7863	106.6485	106.7863	124,212.00
02/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	328	0	0	0	0.00
02/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	315	0	0	0	0.00
02/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	341	0	0	0	0.00
02/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	99	0	0	0	1,715.00
02/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2508	3	3	3	0.00
02/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	32	0	0	0	1,715.00
02/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	1011	1	1	1	0.00
02/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	574	1	1	1	0.00
02/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	602	1	1	1	0.00
02/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	588	1	1	1	0.00
02/10/2023	R186 On 01-February-24			Bond Future	9.53	103.8414	103.7006	103.8414	0.00
02/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	870	1	1	1	0.00
02/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	883	1	1	1	0.00
02/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	857	1	1	1	0.00
02/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	944	1	1	1	0.00
02/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	920	1	1	1	0.00
02/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	932	1	1	1	0.00
02/10/2023	R186 On 02-May-24			Bond Future	9.57	106.1909	106.0468	106.1909	0.00
02/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	104	0	0	0	0.00
02/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	106	0	0	0	0.00
02/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	102	0	0	0	0.00
02/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2435	3	2	3	0.00
02/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1343	1	1	1	2,030.00
02/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	547	1	1	1	2,030.00
02/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	978	1	1	1	0.00
02/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3831	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3786	4	4	4	0.00
02/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3808	4	4	4	0.00
02/10/2023	R186 On 01-August-24			Bond Future	9.62	103.2759	103.1288	103.2759	0.00
02/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	388	0	0	0	0.00
02/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	393	0	0	0	0.00
02/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	383	0	0	0	0.00
02/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2384	2	2	2	0.00
02/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2351	2	2	2	0.00
02/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2367	2	2	2	0.00
02/10/2023	R186 On 07-November-24			Bond Future	9.72	105.7167	105.5665	105.7167	0.00
02/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	708	1	1	1	0.00
02/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	716	1	1	1	0.00
02/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	700	1	1	1	0.00
02/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1817	2	2	2	0.00
02/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1795	2	2	2	0.00
02/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1806	2	2	2	0.00
02/10/2023	R197 On 02-November-23			Bond Future	341.95	341.9087	341.9510	341.9087	0.00
02/10/2023	R202 On 02-November-23			Bond Future	253.01	252.9646	253.0124	252.9646	4,618.00
02/10/2023	R202 On 01-February-24			Bond Future	253.71	253.6576	253.7061	253.6576	460.00
02/10/2023	R202 On 02-May-24			Bond Future	259.51	259.4561	259.5058	259.4561	0.00
02/10/2023	R202 On 01-August-24			Bond Future	260.32	260.2733	260.3232	260.2733	0.00
02/10/2023	R202 On 07-November-24			Bond Future	266.55	266.4961	266.5483	266.4961	0.00
02/10/2023	R209 On 02-November-23			Bond Future	12.56	61.7799	61.4962	61.7799	26,227.00
02/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	9	0	0	0	0.00
02/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	9	0	0	0	0.00
02/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	8	0	0	0	0.00
02/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5748	5	6	5	0.00
02/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5649	5	6	5	0.00
02/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5699	5	6	5	0.00
02/10/2023	R209 On 01-February-24			Bond Future	12.68	63.1482	62.8582	63.1482	1,690.00
02/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1091	1	1	1	0.00
02/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1076	1	1	1	0.00
02/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1060	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3551	3	4	3	0.00
02/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3521	3	4	3	0.00
02/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3491	3	3	3	0.00
02/10/2023	R209 On 02-May-24			Bond Future	12.80	61.4233	61.1266	61.4233	0.00
02/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	495	1	0	1	0.00
02/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	489	1	0	1	0.00
02/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	501	1	1	1	0.00
02/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7931	8	8	8	0.00
02/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	8018	8	8	8	0.00
02/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7975	8	8	8	0.00
02/10/2023	R209 On 01-August-24			Bond Future	12.93	62.8086	62.5053	62.8086	0.00
02/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1278	1	1	1	0.00
02/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1267	1	1	1	0.00
02/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1289	1	1	1	0.00
02/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6286	6	6	6	0.00
02/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6356	6	6	6	0.00
02/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6321	6	6	6	0.00
02/10/2023	R209 On 07-November-24			Bond Future	13.09	61.1359	60.8257	61.1359	0.00
02/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1881	2	2	2	0.00
02/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1868	2	2	2	0.00
02/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1895	2	2	2	0.00
02/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5556	5	6	5	0.00
02/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5618	5	6	5	0.00
02/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5587	5	6	5	0.00
02/10/2023	R210 On 02-November-23			Bond Future	226.61	226.5742	226.6134	226.5742	206.00
02/10/2023	R210 On 01-February-24			Bond Future	231.69	231.6480	231.6879	231.6480	300.00
02/10/2023	R210 On 02-May-24			Bond Future	233.73	233.6906	233.7305	233.6906	0.00
02/10/2023	R210 On 01-August-24			Bond Future	239.06	239.0161	239.0574	239.0161	0.00
02/10/2023	R210 On 07-November-24			Bond Future	241.44	241.3945	241.4367	241.3945	0.00
02/10/2023	R213 On 02-November-23			Bond Future	11.47	79.7912	79.5636	79.7912	27,837.00
02/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	284	0	0	0	0.00
02/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	272	0	0	0	0.00
02/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	297	0	0	0	0.00
02/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4978	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	111	0	0	0	731.00
02/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	854	1	1	1	731.00
02/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2354	2	2	2	0.00
02/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	64	0	0	0	731.00
02/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	977	1	1	1	0.00
02/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1727	2	2	2	0.00
02/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1787	2	2	2	0.00
02/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1756	2	2	2	0.00
02/10/2023	R213 On 01-February-24			Bond Future	11.59	81.5584	81.3257	81.5584	0.00
02/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2227	2	2	2	0.00
02/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2181	2	2	2	0.00
02/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2204	2	2	2	0.00
02/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1729	2	2	2	0.00
02/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1747	2	2	2	0.00
02/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1712	2	2	2	0.00
02/10/2023	R213 On 02-May-24			Bond Future	11.70	79.8437	79.6057	79.8437	0.00
02/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	625	1	1	1	0.00
02/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	632	1	1	1	0.00
02/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	619	1	1	1	0.00
02/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6507	6	7	6	0.00
02/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6434	6	6	6	0.00
02/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6470	6	6	6	0.00
02/10/2023	R213 On 01-August-24			Bond Future	11.82	81.6448	81.4016	81.6448	0.00
02/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1285	1	1	1	0.00
02/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1296	1	1	1	0.00
02/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1274	1	1	1	0.00
02/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5092	5	5	5	0.00
02/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5032	5	5	5	0.00
02/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5062	5	5	5	0.00
02/10/2023	R213 On 07-November-24			Bond Future	11.99	80.0130	79.7643	80.0130	0.00
02/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1705	2	2	2	0.00
02/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1717	2	2	2	0.00
02/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1692	2	2	2	0.00
02/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4655	5	5	5	0.00
02/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4602	4	5	4	0.00

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02/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4628	4	5	4	0.00
02/10/2023	R214 On 02-November-23			Bond Future	12.91	57.5599	57.2316	57.5599	21,044.00
02/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	2	0	0	0	0.00
02/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	2	0	0	0	0.00
02/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	2	0	0	0	0.00
02/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	7029	7	7	7	0.00
02/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6924	7	7	7	0.00
02/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6976	7	7	7	0.00
02/10/2023	R214 On 01-February-24			Bond Future	13.04	58.8347	58.4991	58.8347	0.00
02/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	628	1	1	1	0.00
02/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	618	1	1	1	0.00
02/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	638	1	1	1	0.00
02/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4649	4	5	4	0.00
02/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4726	4	5	4	0.00
02/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4687	4	5	4	0.00
02/10/2023	R214 On 02-May-24			Bond Future	13.16	56.8601	56.5170	56.8601	0.00
02/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	450	1	0	1	0.00
02/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	444	1	0	1	0.00
02/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	456	1	0	1	0.00
02/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8390	8	8	8	0.00
02/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8483	8	8	8	0.00
02/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8437	8	8	8	0.00
02/10/2023	R214 On 01-August-24			Bond Future	13.28	58.1426	57.7917	58.1426	0.00
02/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1348	1	1	1	0.00
02/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1336	1	1	1	0.00
02/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1360	1	1	1	0.00
02/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6310	6	6	6	0.00
02/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6382	6	6	6	0.00
02/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6346	6	6	6	0.00
02/10/2023	R214 On 07-November-24			Bond Future	13.44	56.2084	55.8495	56.2084	0.00
02/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2078	2	2	2	0.00
02/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2062	2	2	2	0.00
02/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2094	2	2	2	0.00
02/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5636	5	6	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
02/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5695	5	6	5	0.00
02/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5665	5	6	5	0.00
02/10/2023	R248 On 02-November-23			Bond Future	13.00	70.8265	70.4301	70.8265	232,396.00
02/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	2	0	0	0	0.00
02/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	2	0	0	0	0.00
02/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	2	0	0	0	0.00
02/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	12	0	0	0	207.00
02/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	300	0	0	0	207.00
02/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3352	4	3	4	0.00
02/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	326	0	0	0	207.00
02/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	3056	3	3	3	0.00
02/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6941	7	7	7	0.00
02/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9048	9	9	9	0.00
02/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8917	9	9	9	0.00
02/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8982	9	9	9	0.00
02/10/2023	R248 On 01-February-24			Bond Future	13.14	72.3952	71.9900	72.3952	0.00
02/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	663	1	1	1	0.00
02/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	674	1	1	1	0.00
02/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	652	1	1	1	0.00
02/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	847	1	1	1	1,000.00
02/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	197	0	0	0	1,000.00
02/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3307	4	3	4	0.00
02/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	2125	2	2	2	1,000.00
02/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5457	5	5	5	0.00
02/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9747	9	10	9	0.00
02/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6206	6	6	6	0.00
02/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6108	6	6	6	0.00
02/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6157	6	6	6	0.00
02/10/2023	R248 On 02-May-24			Bond Future	13.26	69.5831	69.1687	69.5831	0.00
02/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	478	1	0	1	0.00
02/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	485	1	0	1	0.00
02/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	471	1	0	1	0.00
02/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10923	11	11	11	0.00
02/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10805	10	11	10	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
02/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10864	11	11	11	0.00
02/10/2023	R248 On 01-August-24			Bond Future	13.39	71.1524	70.7288	71.1524	13,000.00
02/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1696	2	2	2	0.00
02/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1711	2	2	2	0.00
02/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1681	2	2	2	0.00
02/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7591	7	8	7	0.00
02/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7504	7	8	7	0.00
02/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7548	7	8	7	0.00
02/10/2023	R248 On 07-November-24			Bond Future	13.56	68.3801	67.9467	68.3801	0.00
02/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2659	3	3	3	0.00
02/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2619	3	3	3	0.00
02/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2639	3	3	3	0.00
02/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6595	6	7	6	0.00
02/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6630	6	7	6	0.00
02/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6561	6	7	6	0.00
02/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00