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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/11/2023 TO: 02/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	2025 On 02-November-23			Bond Future	172.44	172.2884	172.4396	172.2884	0.00
02/11/2023	2025 On 01-February-24			Bond Future	174.48	174.3282	174.4816	174.3282	11,475.00
02/11/2023	2025 On 02-May-24			Bond Future	178.41	178.2512	178.4084	178.2512	0.00
02/11/2023	2025 On 01-August-24			Bond Future	180.59	180.4327	180.5920	180.4327	0.00
02/11/2023	2025 On 07-November-24			Bond Future	184.97	184.8096	184.9732	184.8096	0.00
02/11/2023	2029 On 02-November-23			Bond Future	123.59	122.6077	123.5918	122.6077	0.00
02/11/2023	2029 On 01-February-24			Bond Future	126.28	125.3380	126.2802	125.3380	4,724.00
02/11/2023	2029 On 02-May-24			Bond Future	127.75	126.7911	127.7543	126.7911	0.00
02/11/2023	2029 On 01-August-24			Bond Future	130.63	129.6495	130.6347	129.6495	0.00
02/11/2023	2029 On 07-November-24			Bond Future	132.40	131.3939	132.4022	131.3939	0.00
02/11/2023	2030 On 02-November-23			Bond Future	10.38	90.6888	91.4032	90.6888	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
02/11/2023	2030 On 02-November-23	10.81	Call	Bond Future	1783	1	2	1	0.00
02/11/2023	2030 On 02-November-23	10.80	Call	Bond Future	1742	1	2	1	0.00
02/11/2023	2030 On 02-November-23	10.82	Call	Bond Future	1823	1	2	1	0.00
02/11/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	11.57	Call	Bond Future	4825	4	5	4	0.00
02/11/2023	2030 On 02-November-23	10.39	Call	Bond Future	42	0	0	0	0.00
02/11/2023	2030 On 02-November-23	11.43	Call	Bond Future	4275	4	4	4	0.00
02/11/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	11.12	Call	Bond Future	3040	2	3	2	0.00
02/11/2023	2030 On 02-November-23	12.27	Call	Bond Future	7511	7	8	7	0.00
02/11/2023	2030 On 02-November-23	10.62	Call	Bond Future	1000	0	1	0	0.00
02/11/2023	2030 On 02-November-23	11.12	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	10.62	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	9.89	Put	Bond Future	2087	3	2	3	0.00
02/11/2023	2030 On 02-November-23	10.39	Put	Bond Future	0	1	0	1	0.00
02/11/2023	2030 On 02-November-23	11.43	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	11.57	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	10.07	Put	Bond Future	1313	2	1	2	0.00
02/11/2023	2030 On 02-November-23	9.57	Put	Bond Future	3483	4	3	4	0.00
02/11/2023	2030 On 02-November-23	10.82	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	10.80	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 02-November-23	10.81	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2030 On 01-February-24			Bond Future	10.42	88.6799	89.5384	88.6799	56,114.00
02/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1003	1	1	1	400.00
02/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6667	6	7	6	0.00
02/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	464	0	0	0	400.00
02/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4010	3	4	3	0.00
02/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	813	1	1	1	1,360.00
02/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4170	4	4	4	0.00
02/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4202	4	4	4	0.00
02/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4138	3	4	3	0.00
02/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	764	1	1	1	500.00
02/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1555	1	2	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5837	5	6	5	0.00
02/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1140	1	1	1	200.00
02/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3068	2	3	2	0.00
02/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5461	5	5	5	0.00
02/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5803	5	6	5	0.00
02/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	904	1	1	1	500.00
02/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	218	0	0	0	500.00
02/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2650	3	3	3	0.00
02/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	254	0	0	0	200.00
02/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	755	1	1	1	700.00
02/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2220	3	2	3	0.00
02/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	215	0	0	0	500.00
02/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1690	2	2	2	0.00
02/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2970	4	3	4	0.00
02/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	459	1	0	1	0.00
02/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	446	1	0	1	0.00
02/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	452	1	0	1	0.00
02/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	486	1	0	1	1,360.00
02/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2851	3	3	3	0.00
02/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2456	3	2	3	0.00
02/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	150	0	0	0	400.00
02/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	4027	5	4	5	0.00
02/11/2023	2030 On 02-May-24			Bond Future	10.50	90.6541	91.5318	90.6541	19,883.00
02/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1100	1	1	1	0.00
02/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1110	1	1	1	0.00
02/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1089	1	1	1	0.00
02/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	937	1	1	1	1,000.00
02/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1550	1	2	1	1,000.00
02/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6016	5	6	5	0.00
02/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2403	2	2	2	500.00
02/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7412	7	7	7	0.00
02/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2856	2	3	2	1,080.00
02/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3614	3	4	3	500.00
02/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9897	9	10	9	0.00
02/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	172	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	371	0	0	0	1,080.00
02/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1611	2	2	2	0.00
02/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1216	2	1	2	0.00
02/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1937	2	2	2	0.00
02/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	560	1	1	1	1,000.00
02/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2910	3	3	3	0.00
02/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4335	5	4	5	0.00
02/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3869	4	4	4	0.00
02/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3809	4	4	4	0.00
02/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3839	4	4	4	0.00
02/11/2023	2030 On 01-August-24			Bond Future	10.59	88.6708	89.5683	88.6708	0.00
02/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2124	2	2	2	0.00
02/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2141	2	2	2	0.00
02/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2106	2	2	2	0.00
02/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2939	3	3	3	0.00
02/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2897	3	3	3	0.00
02/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2918	3	3	3	0.00
02/11/2023	2030 On 07-November-24			Bond Future	10.68	90.7980	91.7174	90.7980	221.00
02/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2845	2	3	2	0.00
02/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2825	2	3	2	0.00
02/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2865	2	3	2	0.00
02/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2579	3	3	3	0.00
02/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2612	3	3	3	0.00
02/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2595	3	3	3	0.00
02/11/2023	2032 On 02-November-23			Bond Future	11.31	83.7168	84.5244	83.7168	0.00
02/11/2023	2032 On 02-November-23	11.23	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.24	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.22	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.50	Call	Bond Future	895	0	1	0	0.00
02/11/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.60	Call	Bond Future	1361	1	1	1	0.00

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02/11/2023	2032 On 02-November-23	11.78	Call	Bond Future	2191	1	2	1	0.00
02/11/2023	2032 On 02-November-23	11.28	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.90	Call	Bond Future	2739	2	3	2	0.00
02/11/2023	2032 On 02-November-23	11.09	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	12.26	Call	Bond Future	4352	4	4	4	0.00
02/11/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.09	Put	Bond Future	1052	2	1	2	0.00
02/11/2023	2032 On 02-November-23	12.26	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.59	Put	Bond Future	3509	4	4	4	0.00
02/11/2023	2032 On 02-November-23	11.28	Put	Bond Future	142	1	0	1	0.00
02/11/2023	2032 On 02-November-23	10.71	Put	Bond Future	2911	4	3	4	0.00
02/11/2023	2032 On 02-November-23	11.78	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	11.60	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.35	Put	Bond Future	4721	6	5	6	0.00
02/11/2023	2032 On 02-November-23	11.00	Put	Bond Future	1488	2	1	2	0.00
02/11/2023	2032 On 02-November-23	10.58	Put	Bond Future	3559	4	4	4	0.00
02/11/2023	2032 On 02-November-23	11.50	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 02-November-23	10.85	Put	Bond Future	2220	3	2	3	0.00
02/11/2023	2032 On 02-November-23	11.22	Put	Bond Future	428	1	0	1	0.00
02/11/2023	2032 On 02-November-23	11.24	Put	Bond Future	333	1	0	1	0.00
02/11/2023	2032 On 02-November-23	11.23	Put	Bond Future	381	1	0	1	0.00
02/11/2023	2032 On 02-November-23	11.90	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2032 On 01-February-24			Bond Future	11.37	85.5602	86.5794	85.5602	91,857.00
02/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	201	0	0	0	1,200.00
02/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	757	1	1	1	1,200.00
02/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5922	5	6	5	0.00
02/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3195	3	3	3	0.00
02/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3164	3	3	3	0.00
02/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3227	3	3	3	0.00
02/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	575	0	1	0	500.00
02/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1283	1	1	1	500.00
02/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6335	5	6	5	0.00
02/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	784	1	1	1	200.00
02/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2917	2	3	2	0.00

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02/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5476	5	5	5	0.00
02/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	439	1	0	1	200.00
02/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1183	2	1	2	200.00
02/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3597	4	4	4	0.00
02/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	320	0	0	0	500.00
02/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2608	3	3	3	0.00
02/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4317	5	4	5	0.00
02/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1042	1	1	1	0.00
02/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1069	1	1	1	0.00
02/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1055	1	1	1	0.00
02/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	372	1	0	1	1,200.00
02/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3667	4	4	4	0.00
02/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6860	8	7	8	0.00
02/11/2023	2032 On 02-May-24			Bond Future	11.48	83.3028	84.3447	83.3028	61,107.00
02/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1005	1	1	1	0.00
02/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	994	1	1	1	0.00
02/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	983	1	1	1	0.00
02/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	803	1	1	1	1,000.00
02/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1399	1	1	1	1,000.00
02/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6944	6	7	6	0.00
02/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8512	8	9	8	0.00
02/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1038	1	1	1	500.00
02/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1797	1	2	1	500.00
02/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7915	7	8	7	0.00
02/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2329	2	2	2	1,550.00
02/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1107	1	1	1	1,550.00
02/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4974	6	5	6	0.00
02/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	626	1	1	1	500.00
02/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3577	4	4	4	0.00
02/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	542	1	1	1	1,550.00
02/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2907	3	3	3	0.00
02/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5194	6	5	6	0.00
02/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	794	1	1	1	1,000.00
02/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4262	5	4	5	0.00
02/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	6080	7	6	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
02/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5381	6	5	6	0.00
02/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5343	6	5	6	0.00
02/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5306	6	5	6	0.00
02/11/2023	2032 On 01-August-24			Bond Future	11.59	85.1609	86.2262	85.1609	0.00
02/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2125	2	2	2	0.00
02/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2106	2	2	2	0.00
02/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2143	2	2	2	0.00
02/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4110	5	4	5	0.00
02/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4164	5	4	5	0.00
02/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4137	5	4	5	0.00
02/11/2023	2032 On 07-November-24			Bond Future	11.72	83.0361	84.1274	83.0361	648.00
02/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7912	7	8	7	0.00
02/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3103	3	3	3	1,615.00
02/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2765	2	3	2	0.00
02/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2785	2	3	2	0.00
02/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2744	2	3	2	0.00
02/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3821	4	4	4	0.00
02/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3774	4	4	4	0.00
02/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3798	4	4	4	0.00
02/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1210	1	1	1	1,615.00
02/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3440	4	3	4	0.00
02/11/2023	2033 On 02-November-23			Bond Future	117.09	115.5614	117.0888	115.5614	0.00
02/11/2023	2033 On 01-February-24			Bond Future	119.50	118.1347	119.4991	118.1347	8,207.00
02/11/2023	2033 On 02-May-24			Bond Future	120.72	119.3297	120.7246	119.3297	0.00
02/11/2023	2033 On 01-August-24			Bond Future	123.45	122.0200	123.4466	122.0200	0.00
02/11/2023	2033 On 07-November-24			Bond Future	124.94	123.4811	124.9414	123.4811	0.00
02/11/2023	2037 On 02-November-23			Bond Future	12.29	76.8611	77.7812	76.8611	0.00
02/11/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2037 On 02-November-23	12.02	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2037 On 02-November-23	13.89	Call	Bond Future	7770	7	8	7	0.00
02/11/2023	2037 On 02-November-23	12.52	Call	Bond Future	1196	0	1	0	0.00
02/11/2023	2037 On 02-November-23	12.02	Put	Bond Future	1441	2	1	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
02/11/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2037 On 02-November-23	12.52	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2037 On 02-November-23	11.57	Put	Bond Future	3933	5	4	5	0.00
02/11/2023	2037 On 02-November-23	11.55	Put	Bond Future	4046	5	4	5	0.00
02/11/2023	2037 On 02-November-23	11.56	Put	Bond Future	3989	5	4	5	0.00
02/11/2023	2037 On 01-February-24			Bond Future	12.37	74.2974	75.4258	74.2974	135,982.00
02/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1940	1	2	1	0.00
02/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	1967	1	2	1	0.00
02/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1913	1	2	1	0.00
02/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7776	7	8	7	0.00
02/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3871	3	4	3	0.00
02/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1385	1	1	1	2,500.00
02/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1055	1	1	1	2,500.00
02/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2870	4	3	4	0.00
02/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	289	0	0	0	2,500.00
02/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2236	3	2	3	0.00
02/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2185	3	2	3	0.00
02/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2210	3	2	3	0.00
02/11/2023	2037 On 02-May-24			Bond Future	12.49	75.9512	77.1049	75.9512	0.00
02/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	891	1	1	1	0.00
02/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	903	1	1	1	0.00
02/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	880	1	1	1	0.00
02/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6601	8	7	8	0.00
02/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6511	7	7	7	0.00
02/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6556	7	7	7	0.00
02/11/2023	2037 On 01-August-24			Bond Future	12.62	73.3894	74.5690	73.3894	0.00
02/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7306	6	7	6	0.00
02/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5172	4	5	4	0.00
02/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2345	2	2	2	0.00
02/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2366	2	2	2	1,383.00
02/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2324	2	2	2	0.00
02/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5054	6	5	6	0.00
02/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4991	6	5	6	0.00
02/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5022	6	5	6	0.00
02/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2493	3	2	3	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1635	2	2	2	1,383.00
02/11/2023	2037 On 07-November-24			Bond Future	12.76	75.1491	76.3573	75.1491	6,027.00
02/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3439	3	3	3	0.00
02/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3415	3	3	3	0.00
02/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3463	3	3	3	0.00
02/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4299	5	4	5	0.00
02/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4351	5	4	5	0.00
02/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4325	5	4	5	0.00
02/11/2023	2038 On 02-November-23			Bond Future	126.13	123.4411	126.1340	123.4411	0.00
02/11/2023	2038 On 01-February-24			Bond Future	128.25	124.1686	128.2491	124.1686	3,069.00
02/11/2023	2038 On 02-May-24			Bond Future	131.14	126.9627	131.1354	126.9627	1,706.00
02/11/2023	2038 On 01-August-24			Bond Future	132.02	127.7580	132.0230	127.7580	0.00
02/11/2023	2038 On 07-November-24			Bond Future	135.23	130.8564	135.2252	130.8564	0.00
02/11/2023	2040 On 02-November-23			Bond Future	12.48	77.4113	78.4390	77.4113	0.00
02/11/2023	2040 On 02-November-23	13.90	Call	Bond Future	7327	6	7	6	0.00
02/11/2023	2040 On 02-November-23	13.10	Call	Bond Future	3360	2	3	2	0.00
02/11/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	12.10	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	12.97	Call	Bond Future	2681	2	3	2	0.00
02/11/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	12.60	Call	Bond Future	691	0	1	0	0.00
02/11/2023	2040 On 02-November-23	13.64	Call	Bond Future	6077	5	6	5	0.00
02/11/2023	2040 On 02-November-23	13.64	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	12.60	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	11.80	Put	Bond Future	3912	5	4	5	0.00
02/11/2023	2040 On 02-November-23	12.97	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	12.10	Put	Bond Future	2135	3	2	3	0.00
02/11/2023	2040 On 02-November-23	11.50	Put	Bond Future	5752	7	6	7	0.00
02/11/2023	2040 On 02-November-23	11.58	Put	Bond Future	5255	6	5	6	0.00
02/11/2023	2040 On 02-November-23	11.60	Put	Bond Future	5132	6	5	6	0.00
02/11/2023	2040 On 02-November-23	11.59	Put	Bond Future	5193	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	2040 On 02-November-23	13.10	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 02-November-23	13.90	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2040 On 01-February-24			Bond Future	12.57	74.6093	75.8018	74.6093	126,543.00
02/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1495	1	1	1	1,000.00
02/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3262	3	3	3	1,000.00
02/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7209	6	7	6	0.00
02/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1566	1	2	1	0.00
02/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1614	1	2	1	0.00
02/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1590	1	2	1	0.00
02/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2858	4	3	4	0.00
02/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2826	4	3	4	0.00
02/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2890	4	3	4	0.00
02/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	413	1	0	1	1,000.00
02/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1471	2	1	2	0.00
02/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2989	4	3	4	0.00
02/11/2023	2040 On 02-May-24			Bond Future	12.69	76.2701	77.4893	76.2701	0.00
02/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	913	1	1	1	0.00
02/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	901	1	1	1	0.00
02/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	925	1	1	1	0.00
02/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7069	8	7	8	0.00
02/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7167	8	7	8	0.00
02/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7118	8	7	8	0.00
02/11/2023	2040 On 01-August-24			Bond Future	12.82	73.4649	74.7114	73.4649	0.00
02/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2565	2	3	2	0.00
02/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2543	2	3	2	0.00
02/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2588	2	3	2	0.00
02/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5191	6	5	6	0.00
02/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5258	6	5	6	0.00
02/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5224	6	5	6	0.00
02/11/2023	2040 On 07-November-24			Bond Future	12.95	75.2263	76.5029	75.2263	8,563.00
02/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	3972	3	4	3	0.00
02/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	3997	3	4	3	0.00
02/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	3946	3	4	3	0.00
02/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4546	5	5	5	0.00
02/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4492	5	4	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
02/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4519	5	5	5	0.00
02/11/2023	2044 On 02-November-23			Bond Future	12.56	73.5410	74.5945	73.5410	0.00
02/11/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2044 On 02-November-23	12.75	Call	Bond Future	1073	0	1	0	0.00
02/11/2023	2044 On 02-November-23	13.00	Call	Bond Future	2410	1	2	1	0.00
02/11/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	0.00
02/11/2023	2044 On 02-November-23	13.00	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2044 On 02-November-23	12.75	Put	Bond Future	0	0	0	0	0.00
02/11/2023	2044 On 02-November-23	12.00	Put	Bond Future	3208	4	3	4	0.00
02/11/2023	2044 On 02-November-23	11.57	Put	Bond Future	5860	7	6	7	0.00
02/11/2023	2044 On 02-November-23	11.55	Put	Bond Future	5987	7	6	7	0.00
02/11/2023	2044 On 02-November-23	11.56	Put	Bond Future	5923	7	6	7	0.00
02/11/2023	2044 On 01-February-24			Bond Future	12.65	70.7790	71.9693	70.7790	102,503.00
02/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4244	3	4	3	0.00
02/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1276	1	1	1	0.00
02/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1298	1	1	1	0.00
02/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1255	1	1	1	0.00
02/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3394	4	3	4	0.00
02/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3321	4	3	4	0.00
02/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3357	4	3	4	0.00
02/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1068	1	1	1	5,000.00
02/11/2023	2044 On 02-May-24			Bond Future	12.77	72.3546	73.5714	72.3546	27.00
02/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	868	1	1	1	0.00
02/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	880	1	1	1	0.00
02/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	857	1	1	1	0.00
02/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7358	8	7	8	0.00
02/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7256	8	7	8	0.00
02/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7307	8	7	8	0.00
02/11/2023	2044 On 01-August-24			Bond Future	12.89	69.5872	70.8314	69.5872	0.00
02/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2325	2	2	2	0.00
02/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2347	2	2	2	0.00
02/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2304	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
02/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5684	6	6	6	0.00
02/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5612	6	6	6	0.00
02/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5648	6	6	6	0.00
02/11/2023	2044 On 07-November-24			Bond Future	13.02	71.2555	72.5298	71.2555	0.00
02/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	3968	3	4	3	0.00
02/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	3942	3	4	3	0.00
02/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	3994	3	4	3	0.00
02/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4538	5	5	5	0.00
02/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4593	5	5	5	0.00
02/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4566	5	5	5	0.00
02/11/2023	2046 On 02-November-23			Bond Future	108.13	104.8857	108.1277	104.8857	0.00
02/11/2023	2046 On 01-February-24			Bond Future	110.62	107.2213	110.6195	107.2213	11,513.00
02/11/2023	2046 On 02-May-24			Bond Future	110.96	107.4854	110.9597	107.4854	4,626.00
02/11/2023	2046 On 01-August-24			Bond Future	113.46	109.9083	113.4611	109.9083	0.00
02/11/2023	2046 On 07-November-24			Bond Future	114.01	110.3726	114.0102	110.3726	0.00
02/11/2023	2050 On 02-November-23			Bond Future	109.41	105.4759	109.4063	105.4759	0.00
02/11/2023	2050 On 01-February-24			Bond Future	110.15	105.5710	110.1521	105.5710	10,813.00
02/11/2023	2050 On 02-May-24			Bond Future	112.63	107.9468	112.6311	107.9468	3,316.00
02/11/2023	2050 On 01-August-24			Bond Future	112.87	108.0771	112.8651	108.0771	0.00
02/11/2023	2050 On 07-November-24			Bond Future	115.60	110.6981	115.6024	110.6981	0.00
02/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	AL37 On 02-November-23			Index Future	907.78	902.8250	907.7830	902.8250	0.00
02/11/2023	AL37 On 01-February-24			Index Future	928.88	922.7050	928.8760	922.7050	0.00
02/11/2023	AL37 On 02-May-24			Index Future	949.56	943.2500	949.5600	943.2500	0.00
02/11/2023	AL37 On 01-August-24			Index Future	970.76	964.3040	970.7560	964.3040	0.00
02/11/2023	AL37 On 07-November-24			Index Future	994.09	987.4790	994.0890	987.4790	0.00
02/11/2023	AL7T On 02-November-23			Index Future	1027.93	1017.6080	1027.9290	1017.6080	0.00
02/11/2023	AL7T On 01-February-24			Index Future	1052.76	1040.0150	1052.7640	1040.0150	0.00
02/11/2023	AL7T On 02-May-24			Index Future	1076.21	1063.1730	1076.2070	1063.1730	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
02/11/2023	AL7T On 01-August-24			Index Future	1100.23	1086.9020	1100.2290	1086.9020	0.00
02/11/2023	AL7T On 07-November-24			Index Future	1126.68	1113.0240	1126.6750	1113.0240	0.00
02/11/2023	ALBI On 02-November-23			Index Future	899.88	891.0890	899.8780	891.0890	0.00
02/11/2023	ALBI On 01-February-24			Index Future	921.34	910.7110	921.3350	910.7110	101.00
02/11/2023	ALBI On 02-May-24			Index Future	941.85	930.9890	941.8510	930.9890	0.00
02/11/2023	ALBI On 01-August-24			Index Future	962.88	951.7690	962.8750	951.7690	0.00
02/11/2023	ALBI On 07-November-24			Index Future	986.02	974.6430	986.0180	974.6430	0.00
02/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C213 On 28-February-31			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
02/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	ES33 On 02-November-23			Bond Future	12.74	71.3903	72.1382	71.3903	0.00
02/11/2023	ES33 On 01-February-24			Bond Future	12.85	72.9801	73.9014	72.9801	0.00
02/11/2023	ES33 On 02-May-24			Bond Future	13.00	70.8231	71.7652	70.8231	0.00
02/11/2023	ES33 On 01-August-24			Bond Future	13.16	72.4189	73.3824	72.4189	0.00
02/11/2023	ES33 On 07-November-24			Bond Future	13.34	70.3694	71.3565	70.3694	0.00
02/11/2023	ES42 On 02-November-23			Bond Future	13.16	67.3706	68.2737	67.3706	0.00
02/11/2023	ES42 On 01-February-24			Bond Future	13.26	68.8708	69.9224	68.8708	0.00
02/11/2023	ES42 On 02-May-24			Bond Future	13.41	66.1581	67.2335	66.1581	0.00
02/11/2023	ES42 On 01-August-24			Bond Future	13.55	67.6482	68.7480	67.6482	0.00
02/11/2023	ES42 On 07-November-24			Bond Future	13.71	65.0183	66.1449	65.0183	0.00
02/11/2023	GOVI On 02-November-23			GOVI	886.78	878.0920	886.7830	878.0920	0.00
02/11/2023	GOVI On 02-November-23	885.80	Call	GOVI	9830	0	1	0	0.00
02/11/2023	GOVI On 02-November-23	885.81	Call	GOVI	9730	0	1	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
02/11/2023	GOVI On 02-November-23	885.82	Call	GOVI	9630	0	1	0	0.00
02/11/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	8	0	8	0.00
02/11/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	8	0	8	0.00
02/11/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	8	0	8	0.00
02/11/2023	GOVI On 01-February-24			GOVI	907.94	897.4270	907.9380	897.4270	712.00
02/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	279380	17	28	17	0.00
02/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	279580	17	28	17	0.00
02/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	279480	17	28	17	0.00
02/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 02-May-24			GOVI	928.16	917.4100	928.1560	917.4100	0.00
02/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	228240	34	23	34	0.00
02/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	228140	34	23	34	0.00
02/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	228340	34	23	34	0.00
02/11/2023	GOVI On 01-August-24			GOVI	948.87	937.8870	948.8740	937.8870	0.00
02/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	54840	0	5	0	0.00
02/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	55040	0	6	0	0.00
02/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	54940	0	5	0	0.00
02/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	5	0	5	0.00
02/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	5	0	5	0.00
02/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	6	0	6	0.00
02/11/2023	GOVI On 07-November-24			GOVI	971.68	960.4270	971.6810	960.4270	0.00
02/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	228910	12	23	12	0.00
02/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	228810	12	23	12	0.00
02/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	229010	12	23	12	0.00
02/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2023	IGOV On 02-November-23			Index Future	327.77	322.2270	327.7690	322.2270	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
02/11/2023	IGOV On 01-February-24			Index Future	336.08	329.4030	336.0800	329.4030	606.00
02/11/2023	IGOV On 02-May-24			Index Future	343.64	336.8160	343.6440	336.8160	16.00
02/11/2023	IGOV On 01-August-24			Index Future	351.39	344.4110	351.3930	344.4110	0.00
02/11/2023	IGOV On 07-November-24			Index Future	359.92	352.7690	359.9220	352.7690	0.00
02/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6450	91.6450	91.6450	0.00
02/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.5750	91.6150	91.5750	0.00
02/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.5900	91.6300	91.5900	0.00
02/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.37	91.5700	91.6300	91.5700	0.00
02/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.5750	91.6350	91.5750	0.00
02/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.29	91.6300	91.7100	91.6300	0.00
02/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.18	91.7100	91.8200	91.7100	0.00
02/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.8000	91.9300	91.8000	0.00
02/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.83	92.0000	92.1700	92.0000	0.00
02/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.81	92.0250	92.1950	92.0250	0.00
02/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.69	92.1400	92.3100	92.1400	0.00
02/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.73	92.1150	92.2750	92.1150	0.00
02/11/2023	R035 On 02-November-23			Bond Future	11.95	81.9023	82.8274	81.9023	0.00
02/11/2023	R035 On 02-November-23	11.42	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	11.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	12.85	Call	Bond Future	4565	4	5	4	0.00
02/11/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	11.74	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	13.59	Call	Bond Future	8049	7	8	7	0.00
02/11/2023	R035 On 02-November-23	12.24	Call	Bond Future	1512	1	2	1	0.00
02/11/2023	R035 On 02-November-23	11.74	Put	Bond Future	1120	2	1	2	0.00
02/11/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	12.24	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	11.41	Put	Bond Future	2926	4	3	4	0.00
02/11/2023	R035 On 02-November-23	11.43	Put	Bond Future	2815	4	3	4	0.00
02/11/2023	R035 On 02-November-23	12.85	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R035 On 02-November-23	11.12	Put	Bond Future	4558	5	5	5	0.00
02/11/2023	R035 On 02-November-23	10.62	Put	Bond Future	7479	8	7	8	0.00
02/11/2023	R035 On 02-November-23	11.70	Put	Bond Future	1336	2	1	2	0.00
02/11/2023	R035 On 02-November-23	11.42	Put	Bond Future	2870	4	3	4	0.00
02/11/2023	R035 On 01-February-24			Bond Future	12.04	83.7058	84.8130	83.7058	59,981.00
02/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	420	0	0	0	400.00
02/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7253	6	7	6	0.00
02/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	132	0	0	0	400.00
02/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2478	2	2	2	0.00
02/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2448	2	2	2	0.00
02/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2508	2	3	2	0.00
02/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1680	2	2	2	0.00
02/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1722	2	2	2	0.00
02/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1701	2	2	2	0.00
02/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5403	6	5	6	0.00
02/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8005	9	8	9	0.00
02/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	323	0	0	0	400.00
02/11/2023	R035 On 02-May-24			Bond Future	12.15	81.0568	82.1888	81.0568	100,132.00
02/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	995	1	1	1	0.00
02/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	982	1	1	1	0.00
02/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1007	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
02/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6020	7	6	7	0.00
02/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6106	7	6	7	0.00
02/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6063	7	6	7	0.00
02/11/2023	R035 On 01-August-24			Bond Future	12.27	82.8649	84.0223	82.8649	0.00
02/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2386	2	2	2	0.00
02/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2365	2	2	2	0.00
02/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2408	2	2	2	0.00
02/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4748	5	5	5	0.00
02/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4810	6	5	6	0.00
02/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4779	5	5	5	0.00
02/11/2023	R035 On 07-November-24			Bond Future	12.41	80.3357	81.5212	80.3357	13,056.00
02/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3193	3	3	3	0.00
02/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3217	3	3	3	0.00
02/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3170	3	3	3	0.00
02/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4352	5	4	5	0.00
02/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4299	5	4	5	0.00
02/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4326	5	4	5	0.00
02/11/2023	R053 On 02-November-23			Bond Future	12.49	93.1430	94.4493	93.1430	0.00
02/11/2023	R053 On 02-November-23	12.82	Call	Bond Future	2352	1	2	1	0.00
02/11/2023	R053 On 02-November-23	12.83	Call	Bond Future	2421	1	2	1	0.00
02/11/2023	R053 On 02-November-23	12.81	Call	Bond Future	2282	1	2	1	0.00
02/11/2023	R053 On 02-November-23	12.81	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R053 On 02-November-23	12.83	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R053 On 02-November-23	12.82	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R053 On 01-February-24			Bond Future	12.58	95.1940	96.6779	95.1940	0.00
02/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4385	4	4	4	0.00
02/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4339	3	4	3	0.00
02/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4430	4	4	4	0.00
02/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1912	3	2	3	0.00
02/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1958	3	2	3	0.00
02/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1935	3	2	3	0.00
02/11/2023	R053 On 02-May-24			Bond Future	12.69	91.4483	92.9653	91.4483	5,189.00
02/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5501	5	6	5	0.00
02/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5543	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
02/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5458	5	5	5	0.00
02/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3204	4	3	4	0.00
02/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3154	4	3	4	0.00
02/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3179	4	3	4	0.00
02/11/2023	R053 On 01-August-24			Bond Future	12.81	93.4877	95.0387	93.4877	0.00
02/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6312	5	6	5	0.00
02/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6353	5	6	5	0.00
02/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6272	5	6	5	0.00
02/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4098	5	4	5	0.00
02/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4045	5	4	5	0.00
02/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4071	5	4	5	0.00
02/11/2023	R053 On 07-November-24			Bond Future	12.94	89.8565	91.4452	89.8565	0.00
02/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5168	4	5	4	0.00
02/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5135	4	5	4	0.00
02/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5202	4	5	4	0.00
02/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6120	7	6	7	0.00
02/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6192	7	6	7	0.00
02/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6156	7	6	7	0.00
02/11/2023	R186 On 02-November-23			Bond Future	9.07	107.3952	107.7782	107.3952	0.00
02/11/2023	R186 On 02-November-23	9.15	Call	Bond Future	218	0	0	0	0.00
02/11/2023	R186 On 02-November-23	9.39	Call	Bond Future	869	0	1	0	0.00
02/11/2023	R186 On 02-November-23	9.38	Call	Bond Future	842	0	1	0	0.00
02/11/2023	R186 On 02-November-23	9.40	Call	Bond Future	896	1	1	1	0.00
02/11/2023	R186 On 02-November-23	10.42	Call	Bond Future	3606	3	4	3	0.00
02/11/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R186 On 02-November-23	9.15	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R186 On 02-November-23	9.40	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R186 On 02-November-23	9.38	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R186 On 02-November-23	9.39	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R186 On 01-February-24			Bond Future	9.04	104.4503	104.9529	104.4503	74,227.00
02/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1540	1	2	1	0.00
02/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1559	1	2	1	0.00
02/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1521	1	2	1	0.00
02/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	356	1	0	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
02/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	344	1	0	1	0.00
02/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	350	1	0	1	0.00
02/11/2023	R186 On 02-May-24			Bond Future	9.04	106.7757	107.2897	106.7757	10,568.00
02/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	227	0	0	0	0.00
02/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	231	0	0	0	0.00
02/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	224	0	0	0	0.00
02/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2117	2	2	2	2,030.00
02/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3394	3	3	3	0.00
02/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	263	0	0	0	2,030.00
02/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	509	1	1	1	0.00
02/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2709	3	3	3	0.00
02/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2668	3	3	3	0.00
02/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2689	3	3	3	0.00
02/11/2023	R186 On 01-August-24			Bond Future	9.03	103.8482	104.3739	103.8482	0.00
02/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	795	1	1	1	0.00
02/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	805	1	1	1	0.00
02/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	785	1	1	1	0.00
02/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1541	2	2	2	0.00
02/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1517	2	2	2	0.00
02/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1529	2	2	2	0.00
02/11/2023	R186 On 07-November-24			Bond Future	9.03	106.3402	106.8788	106.3402	24,531.00
02/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1388	1	1	1	0.00
02/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1399	1	1	1	0.00
02/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1376	1	1	1	0.00
02/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1181	1	1	1	0.00
02/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1166	1	1	1	0.00
02/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1174	1	1	1	0.00
02/11/2023	R197 On 02-November-23			Bond Future	342.59	342.7615	342.5909	342.7615	0.00
02/11/2023	R202 On 02-November-23			Bond Future	252.72	249.7569	252.7169	249.7569	0.00
02/11/2023	R202 On 01-February-24			Bond Future	254.00	250.3444	254.0005	250.3444	5,070.00
02/11/2023	R202 On 02-May-24			Bond Future	259.72	255.9782	259.7169	255.9782	0.00
02/11/2023	R202 On 01-August-24			Bond Future	260.47	256.6556	260.4749	256.6556	0.00
02/11/2023	R202 On 07-November-24			Bond Future	266.79	262.8806	266.7933	262.8806	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
02/11/2023	R209 On 02-November-23			Bond Future	12.04	63.0708	63.8557	63.0708	0.00
02/11/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R209 On 02-November-23	11.33	Put	Bond Future	3380	4	3	4	0.00
02/11/2023	R209 On 02-November-23	11.35	Put	Bond Future	3280	4	3	4	0.00
02/11/2023	R209 On 02-November-23	11.34	Put	Bond Future	3330	4	3	4	0.00
02/11/2023	R209 On 01-February-24			Bond Future	12.10	64.4595	65.4271	64.4595	14,578.00
02/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1865	1	2	1	0.00
02/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1840	1	2	1	0.00
02/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1890	1	2	1	0.00
02/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1720	2	2	2	0.00
02/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1762	2	2	2	0.00
02/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1741	2	2	2	0.00
02/11/2023	R209 On 02-May-24			Bond Future	12.21	62.7414	63.7306	62.7414	0.00
02/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	787	1	1	1	0.00
02/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	776	1	1	1	0.00
02/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	797	1	1	1	0.00
02/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5623	6	6	6	0.00
02/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5702	6	6	6	0.00
02/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5662	6	6	6	0.00
02/11/2023	R209 On 01-August-24			Bond Future	12.32	64.1409	65.1522	64.1409	0.00
02/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2005	2	2	2	0.00
02/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	1986	2	2	2	0.00
02/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2023	2	2	2	0.00
02/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4372	5	4	5	0.00
02/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4429	5	4	5	0.00
02/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4401	5	4	5	0.00
02/11/2023	R209 On 07-November-24			Bond Future	12.44	62.5222	63.5580	62.5222	4,812.00
02/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2900	2	3	2	0.00
02/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2879	2	3	2	0.00
02/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2921	2	3	2	0.00
02/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3850	4	4	4	0.00
02/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3898	4	4	4	0.00
02/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3874	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
02/11/2023	R210 On 02-November-23			Bond Future	224.76	223.3081	224.7614	223.3081	0.00
02/11/2023	R210 On 01-February-24			Bond Future	230.05	228.2810	230.0459	228.2810	501.00
02/11/2023	R210 On 02-May-24			Bond Future	231.96	230.1607	231.9649	230.1607	0.00
02/11/2023	R210 On 01-August-24			Bond Future	237.19	235.3492	237.1946	235.3492	0.00
02/11/2023	R210 On 07-November-24			Bond Future	239.61	237.7212	239.6092	237.7212	0.00
02/11/2023	R213 On 02-November-23			Bond Future	10.98	80.9023	81.6347	80.9023	0.00
02/11/2023	R213 On 02-November-23	11.12	Call	Bond Future	599	0	1	0	0.00
02/11/2023	R213 On 02-November-23	11.11	Call	Bond Future	557	0	1	0	0.00
02/11/2023	R213 On 02-November-23	11.13	Call	Bond Future	642	0	1	0	0.00
02/11/2023	R213 On 02-November-23	12.70	Call	Bond Future	6986	6	7	6	0.00
02/11/2023	R213 On 02-November-23	10.94	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R213 On 02-November-23	11.44	Call	Bond Future	1948	1	2	1	0.00
02/11/2023	R213 On 02-November-23	10.94	Put	Bond Future	172	1	0	1	0.00
02/11/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R213 On 02-November-23	11.44	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R213 On 02-November-23	11.13	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R213 On 02-November-23	11.11	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R213 On 02-November-23	11.12	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R213 On 01-February-24			Bond Future	11.04	82.6837	83.6079	82.6837	27,386.00
02/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3463	3	3	3	0.00
02/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3493	3	3	3	0.00
02/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3432	3	3	3	0.00
02/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	716	1	1	1	0.00
02/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	696	1	1	1	0.00
02/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	706	1	1	1	0.00
02/11/2023	R213 On 02-May-24			Bond Future	11.13	80.9654	81.9103	80.9654	0.00
02/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	857	1	1	1	0.00
02/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	867	1	1	1	0.00
02/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	847	1	1	1	0.00
02/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4431	5	4	5	0.00
02/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4364	5	4	5	0.00
02/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4397	5	4	5	0.00
02/11/2023	R213 On 01-August-24			Bond Future	11.23	82.7717	83.7379	82.7717	0.00
02/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2033	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
02/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2051	2	2	2	0.00
02/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2016	2	2	2	0.00
02/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3498	4	3	4	0.00
02/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3451	4	3	4	0.00
02/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3474	4	3	4	0.00
02/11/2023	R213 On 07-November-24			Bond Future	11.35	81.1954	82.1849	81.1954	0.00
02/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2757	2	3	2	0.00
02/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2776	2	3	2	0.00
02/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2738	2	3	2	0.00
02/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3280	4	3	4	0.00
02/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3240	4	3	4	0.00
02/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3260	4	3	4	0.00
02/11/2023	R214 On 02-November-23			Bond Future	12.31	59.1444	59.9914	59.1444	0.00
02/11/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R214 On 02-November-23	11.45	Put	Bond Future	4267	5	4	5	0.00
02/11/2023	R214 On 02-November-23	11.47	Put	Bond Future	4162	5	4	5	0.00
02/11/2023	R214 On 02-November-23	11.46	Put	Bond Future	4215	5	4	5	0.00
02/11/2023	R214 On 01-February-24			Bond Future	12.39	60.4467	61.4330	60.4467	14,154.00
02/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1312	1	1	1	0.00
02/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1291	1	1	1	0.00
02/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1332	1	1	1	0.00
02/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2410	3	2	3	0.00
02/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2465	3	2	3	0.00
02/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2437	3	2	3	0.00
02/11/2023	R214 On 02-May-24			Bond Future	12.49	58.4875	59.4958	58.4875	10,172.00
02/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1797	1	2	1	7,110.00
02/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5539	5	6	5	0.00
02/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3573	3	4	3	0.00
02/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1757	1	2	1	10,000.00
02/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	810	1	1	1	0.00
02/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	800	1	1	1	0.00
02/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	821	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
02/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5777	7	6	7	0.00
02/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5860	7	6	7	0.00
02/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5818	7	6	7	0.00
02/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3437	4	3	4	0.00
02/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1850	2	2	2	17,110.00
02/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3494	4	3	4	0.00
02/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1063	1	1	1	17,110.00
02/11/2023	R214 On 01-August-24			Bond Future	12.59	59.7921	60.8231	59.7921	0.00
02/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2269	2	2	2	0.00
02/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2250	2	2	2	0.00
02/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2289	2	2	2	0.00
02/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4208	5	4	5	0.00
02/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4264	5	4	5	0.00
02/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4236	5	4	5	0.00
02/11/2023	R214 On 07-November-24			Bond Future	12.71	57.9182	58.9741	57.9182	0.00
02/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3351	3	3	3	0.00
02/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3329	3	3	3	0.00
02/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3373	3	3	3	0.00
02/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3791	4	4	4	0.00
02/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3837	4	4	4	0.00
02/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3814	4	4	4	0.00
02/11/2023	R248 On 02-November-23			Bond Future	12.48	72.3093	73.3282	72.3093	0.00
02/11/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	0.00
02/11/2023	R248 On 02-November-23	12.50	Call	Bond Future	142	0	0	0	0.00
02/11/2023	R248 On 02-November-23	13.60	Call	Bond Future	5925	5	6	5	0.00
02/11/2023	R248 On 02-November-23	13.60	Put	Bond Future	0	0	0	0	0.00
02/11/2023	R248 On 02-November-23	12.50	Put	Bond Future	0	1	0	1	0.00
02/11/2023	R248 On 02-November-23	11.80	Put	Bond Future	4030	5	4	5	0.00
02/11/2023	R248 On 02-November-23	11.47	Put	Bond Future	6148	7	6	7	0.00
02/11/2023	R248 On 02-November-23	11.49	Put	Bond Future	6017	7	6	7	0.00
02/11/2023	R248 On 02-November-23	11.48	Put	Bond Future	6083	7	6	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
02/11/2023	R248 On 01-February-24			Bond Future	12.56	73.9015	75.1173	73.9015	224,579.00
02/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4086	3	4	3	0.00
02/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7307	6	7	6	0.00
02/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1204	1	1	1	0.00
02/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1225	1	1	1	0.00
02/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1183	1	1	1	0.00
02/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5137	4	5	4	0.00
02/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	337	0	0	0	1,000.00
02/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1542	1	2	1	100.00
02/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3025	4	3	4	0.00
02/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6759	8	7	8	0.00
02/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	827	1	1	1	1,000.00
02/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3609	4	4	4	0.00
02/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3532	4	4	4	0.00
02/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3571	4	4	4	0.00
02/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	427	1	0	1	1,100.00
02/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1158	2	1	2	1,100.00
02/11/2023	R248 On 02-May-24			Bond Future	12.67	71.0978	72.3407	71.0978	12,631.00
02/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	711	1	1	1	1,500.00
02/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2446	2	2	2	1,500.00
02/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4772	4	5	4	0.00
02/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	785	1	1	1	0.00
02/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	796	1	1	1	0.00
02/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	774	1	1	1	0.00
02/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8054	9	8	9	0.00
02/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7945	9	8	9	0.00
02/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7999	9	8	9	0.00
02/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2131	3	2	3	1,500.00
02/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3948	5	4	5	0.00
02/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8387	9	8	9	0.00
02/11/2023	R248 On 01-August-24			Bond Future	12.78	72.6837	73.9545	72.6837	13,000.00
02/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2655	2	3	2	0.00
02/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2679	2	3	2	0.00
02/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2632	2	3	2	0.00
02/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5316	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5247	6	5	6	0.00
02/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5281	6	5	6	0.00
02/11/2023	R248 On 07-November-24			Bond Future	12.91	69.9735	71.2750	69.9735	0.00
02/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4088	3	4	3	0.00
02/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4116	3	4	3	0.00
02/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4061	3	4	3	0.00
02/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4744	5	5	5	0.00
02/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4689	5	5	5	0.00
02/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4716	5	5	5	0.00
02/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00