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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/05/2023 TO: 02/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	2025 On 04-May-23			Bond Future	168.81	168.7962	168.8146	168.7962	5,239.00
02/05/2023	2025 On 03-August-23			Bond Future	170.63	170.6103	170.6282	170.6103	5,808.00
02/05/2023	2025 On 02-November-23			Bond Future	174.34	174.3230	174.3412	174.3230	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
02/05/2023	2025 On 01-February-24			Bond Future	176.40	176.3815	176.4000	176.3815	0.00
02/05/2023	2025 On 02-May-24			Bond Future	180.39	180.3722	180.3911	180.3722	0.00
02/05/2023	2029 On 04-May-23			Bond Future	122.53	122.5172	122.5326	122.5172	1,233.00
02/05/2023	2029 On 03-August-23			Bond Future	125.13	125.1173	125.1324	125.1173	1,886.00
02/05/2023	2029 On 02-November-23			Bond Future	126.51	126.4934	126.5087	126.4934	0.00
02/05/2023	2029 On 01-February-24			Bond Future	129.32	129.3064	129.3220	129.3064	0.00
02/05/2023	2029 On 02-May-24			Bond Future	130.86	130.8449	130.8608	130.8449	0.00
02/05/2023	2030 On 04-May-23			Bond Future	10.19	91.7467	91.6622	91.7467	13,467.00
02/05/2023	2030 On 04-May-23	9.58	Call	Bond Future	0	0	0	0	150.00
02/05/2023	2030 On 04-May-23	10.65	Call	Bond Future	2027	2	2	2	350.00
02/05/2023	2030 On 04-May-23	10.54	Call	Bond Future	1549	2	2	2	0.00
02/05/2023	2030 On 04-May-23	12.04	Call	Bond Future	7802	8	8	8	0.00
02/05/2023	2030 On 04-May-23	11.62	Call	Bond Future	6109	6	6	6	0.00
02/05/2023	2030 On 04-May-23	12.50	Call	Bond Future	9606	10	10	10	0.00
02/05/2023	2030 On 04-May-23	12.57	Call	Bond Future	9876	10	10	10	0.00
02/05/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
02/05/2023	2030 On 04-May-23	9.78	Call	Bond Future	0	0	0	0	388.00
02/05/2023	2030 On 04-May-23	9.67	Call	Bond Future	0	0	0	0	479.00
02/05/2023	2030 On 04-May-23	10.52	Call	Bond Future	1463	2	1	2	0.00
02/05/2023	2030 On 04-May-23	10.42	Call	Bond Future	1034	1	1	1	0.00
02/05/2023	2030 On 04-May-23	10.00	Call	Bond Future	13	0	0	0	1,080.00
02/05/2023	2030 On 04-May-23	10.53	Call	Bond Future	1506	2	2	2	0.00
02/05/2023	2030 On 04-May-23	11.34	Call	Bond Future	4956	5	5	5	0.00
02/05/2023	2030 On 04-May-23	11.34	Put	Bond Future	0	0	0	0	150.00
02/05/2023	2030 On 04-May-23	10.53	Put	Bond Future	2	0	0	0	0.00
02/05/2023	2030 On 04-May-23	10.00	Put	Bond Future	864	1	1	1	0.00
02/05/2023	2030 On 04-May-23	10.42	Put	Bond Future	13	0	0	0	0.00
02/05/2023	2030 On 04-May-23	9.58	Put	Bond Future	2774	3	3	3	0.00
02/05/2023	2030 On 04-May-23	10.52	Put	Bond Future	2	0	0	0	0.00
02/05/2023	2030 On 04-May-23	9.67	Put	Bond Future	2358	2	2	2	0.00
02/05/2023	2030 On 04-May-23	9.78	Put	Bond Future	1852	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
02/05/2023	2030 On 04-May-23	9.03	Put	Bond Future	5371	5	5	5	0.00
02/05/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
02/05/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
02/05/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	388.00
02/05/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
02/05/2023	2030 On 04-May-23	10.54	Put	Bond Future	2	0	0	0	0.00
02/05/2023	2030 On 04-May-23	10.65	Put	Bond Future	0	0	0	0	0.00
02/05/2023	2030 On 03-August-23			Bond Future	10.28	89.6637	89.5767	89.6637	90,790.00
02/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	9372	9	9	9	0.00
02/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	4858	5	5	5	0.00
02/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	4788	5	5	5	0.00
02/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	4823	5	5	5	0.00
02/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	1879	2	2	2	1,012.00
02/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	10473	11	10	11	0.00
02/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2548	3	3	3	350.00
02/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	17	0	0	0	350.00
02/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	331	0	0	0	0.00
02/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	342	0	0	0	0.00
02/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	963	1	1	1	0.00
02/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1360	1	1	1	0.00
02/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	36	0	0	0	1,012.00
02/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	336	0	0	0	0.00
02/05/2023	2030 On 02-November-23			Bond Future	10.36	91.5937	91.5048	91.5937	10.00
02/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	5664	6	6	6	0.00
02/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3407	3	3	3	0.00
02/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	3353	3	3	3	0.00
02/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3380	3	3	3	0.00
02/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	898	1	1	1	800.00
02/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1657	2	2	2	800.00
02/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	2869	3	3	3	0.00
02/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	4280	4	4	4	0.00
02/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1496	1	1	1	0.00
02/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1509	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
02/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1482	1	1	1	0.00
02/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	737	1	1	1	800.00
02/05/2023	2030 On 01-February-24			Bond Future	10.43	89.6040	89.5132	89.6040	0.00
02/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	4994	5	5	5	0.00
02/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	7239	7	7	7	0.00
02/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	1877	2	2	2	400.00
02/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	4850	5	5	5	0.00
02/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	4965	5	5	5	0.00
02/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	1127	1	1	1	400.00
02/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	5023	5	5	5	0.00
02/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1639	2	2	2	1,360.00
02/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	3702	4	4	4	0.00
02/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1292	1	1	1	0.00
02/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	747	1	1	1	400.00
02/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	4714	5	5	5	0.00
02/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1311	1	1	1	0.00
02/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1351	1	1	1	1,360.00
02/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3356	3	3	3	0.00
02/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1302	1	1	1	0.00
02/05/2023	2030 On 02-May-24			Bond Future	10.50	91.6117	91.5189	91.6117	0.00
02/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1563	2	2	2	0.00
02/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1533	2	2	2	0.00
02/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1548	2	2	2	0.00
02/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	4300	4	4	4	0.00
02/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4326	4	4	4	0.00
02/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	4274	4	4	4	0.00
02/05/2023	2032 On 04-May-23			Bond Future	10.89	86.1305	86.0606	86.1305	72,110.00
02/05/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
02/05/2023	2032 On 04-May-23	10.53	Call	Bond Future	0	0	0	0	730.00
02/05/2023	2032 On 04-May-23	10.30	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	730.00
02/05/2023	2032 On 04-May-23	10.87	Call	Bond Future	202	0	0	0	0.00

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02/05/2023	2032 On 04-May-23	10.62	Call	Bond Future	1	0	0	0	0.00
02/05/2023	2032 On 04-May-23	11.00	Call	Bond Future	626	1	1	1	0.00
02/05/2023	2032 On 04-May-23	10.88	Call	Bond Future	226	0	0	0	0.00
02/05/2023	2032 On 04-May-23	11.06	Call	Bond Future	885	1	1	1	0.00
02/05/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2032 On 04-May-23	10.69	Call	Bond Future	10	0	0	0	0.00
02/05/2023	2032 On 04-May-23	10.89	Call	Bond Future	251	0	0	0	0.00
02/05/2023	2032 On 04-May-23	13.43	Call	Bond Future	11634	12	12	12	0.00
02/05/2023	2032 On 04-May-23	11.37	Call	Bond Future	2378	2	2	2	0.00
02/05/2023	2032 On 04-May-23	11.06	Put	Bond Future	31	0	0	0	730.00
02/05/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
02/05/2023	2032 On 04-May-23	10.89	Put	Bond Future	250	0	0	0	0.00
02/05/2023	2032 On 04-May-23	9.85	Put	Bond Future	5466	5	5	5	0.00
02/05/2023	2032 On 04-May-23	11.37	Put	Bond Future	0	0	0	0	0.00
02/05/2023	2032 On 04-May-23	10.88	Put	Bond Future	275	0	0	0	0.00
02/05/2023	2032 On 04-May-23	11.00	Put	Bond Future	72	0	0	0	13,000.00
02/05/2023	2032 On 04-May-23	10.69	Put	Bond Future	1025	1	1	1	0.00
02/05/2023	2032 On 04-May-23	10.62	Put	Bond Future	1377	1	1	1	0.00
02/05/2023	2032 On 04-May-23	10.87	Put	Bond Future	302	0	0	0	0.00
02/05/2023	2032 On 04-May-23	10.03	Put	Bond Future	4487	4	4	4	0.00
02/05/2023	2032 On 04-May-23	10.30	Put	Bond Future	3045	3	3	3	0.00
02/05/2023	2032 On 04-May-23	9.80	Put	Bond Future	5740	6	6	6	0.00
02/05/2023	2032 On 04-May-23	10.53	Put	Bond Future	1841	2	2	2	0.00
02/05/2023	2032 On 03-August-23			Bond Future	10.99	87.9369	87.8651	87.9369	103,715.00
02/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	4338	4	4	4	0.00
02/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	4375	4	4	4	0.00
02/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	584	1	1	1	1,500.00
02/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	120	0	0	0	1,500.00
02/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	4901	5	5	5	5,000.00
02/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	4412	5	4	5	0.00
02/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	674	1	1	1	0.00
02/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	561	1	1	1	0.00
02/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	7355	7	7	7	0.00

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02/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	4077	4	4	4	0.00
02/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	683	1	1	1	0.00
02/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	693	1	1	1	0.00
02/05/2023	2032 On 02-November-23			Bond Future	11.09	85.6676	85.5942	85.6676	64,382.00
02/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	3117	3	3	3	0.00
02/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	3090	3	3	3	0.00
02/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	3145	3	3	3	0.00
02/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	5184	5	5	5	0.00
02/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1376	1	1	1	0.00
02/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2408	2	2	2	0.00
02/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2449	2	2	2	0.00
02/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2428	2	2	2	0.00
02/05/2023	2032 On 01-February-24			Bond Future	11.18	87.5533	87.4782	87.5533	0.00
02/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	5087	5	5	5	0.00
02/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	2223	2	2	2	1,200.00
02/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	7616	8	8	8	0.00
02/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	1057	1	1	1	1,200.00
02/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	5056	5	5	5	0.00
02/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	5025	5	5	5	0.00
02/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	2032	2	2	2	0.00
02/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	2018	2	2	2	0.00
02/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	6817	7	7	7	0.00
02/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1167	1	1	1	1,200.00
02/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	4234	4	4	4	0.00
02/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	2004	2	2	2	0.00
02/05/2023	2032 On 02-May-24			Bond Future	11.27	85.3525	85.2758	85.3525	0.00
02/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	1900	2	2	2	0.00
02/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	1917	2	2	2	0.00
02/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	1935	2	2	2	0.00
02/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	5305	5	5	5	0.00
02/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	5336	5	5	5	0.00
02/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	5367	5	5	5	0.00

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02/05/2023	2033 On 04-May-23			Bond Future	116.71	116.6970	116.7132	116.6970	553.00
02/05/2023	2033 On 03-August-23			Bond Future	119.19	119.1736	119.1895	119.1736	7,164.00
02/05/2023	2033 On 02-November-23			Bond Future	120.34	120.3277	120.3439	120.3277	0.00
02/05/2023	2033 On 01-February-24			Bond Future	123.02	123.0036	123.0201	123.0036	0.00
02/05/2023	2033 On 02-May-24			Bond Future	124.32	124.3037	124.3205	124.3037	0.00
02/05/2023	2037 On 04-May-23			Bond Future	11.69	80.9359	80.7445	80.9359	29,756.00
02/05/2023	2037 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	400.00
02/05/2023	2037 On 04-May-23	11.78	Call	Bond Future	649	1	1	1	0.00
02/05/2023	2037 On 04-May-23	11.32	Call	Bond Future	1	0	0	0	0.00
02/05/2023	2037 On 04-May-23	13.73	Call	Bond Future	10418	11	10	11	0.00
02/05/2023	2037 On 04-May-23	10.95	Call	Bond Future	0	0	0	0	703.00
02/05/2023	2037 On 04-May-23	11.31	Call	Bond Future	1	0	0	0	0.00
02/05/2023	2037 On 04-May-23	11.30	Call	Bond Future	1	0	0	0	0.00
02/05/2023	2037 On 04-May-23	11.94	Call	Bond Future	1434	2	1	2	0.00
02/05/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
02/05/2023	2037 On 04-May-23	11.03	Put	Bond Future	3843	4	4	4	0.00
02/05/2023	2037 On 04-May-23	11.30	Put	Bond Future	2228	2	2	2	0.00
02/05/2023	2037 On 04-May-23	11.31	Put	Bond Future	2169	2	2	2	0.00
02/05/2023	2037 On 04-May-23	10.95	Put	Bond Future	4331	4	4	4	0.00
02/05/2023	2037 On 04-May-23	11.32	Put	Bond Future	2110	2	2	2	0.00
02/05/2023	2037 On 04-May-23	11.94	Put	Bond Future	12	0	0	0	703.00
02/05/2023	2037 On 04-May-23	11.78	Put	Bond Future	116	0	0	0	0.00
02/05/2023	2037 On 03-August-23			Bond Future	11.80	78.3756	78.1798	78.3756	129,706.00
02/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	112	0	0	0	1,800.00
02/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	599	1	1	1	1,800.00
02/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	3405	4	3	4	0.00
02/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	3335	4	3	4	0.00
02/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	3370	4	3	4	0.00
02/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1563	2	2	2	0.00
02/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1582	2	2	2	0.00
02/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1545	2	2	2	0.00
02/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	5239	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
02/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	9150	9	9	9	0.00
02/05/2023	2037 On 02-November-23			Bond Future	11.90	80.0627	79.8626	80.0627	0.00
02/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	2180	2	2	2	0.00
02/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	2204	2	2	2	0.00
02/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	2229	2	2	2	0.00
02/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	4145	4	4	4	0.00
02/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	4112	4	4	4	0.00
02/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	4080	4	4	4	0.00
02/05/2023	2037 On 01-February-24			Bond Future	12.01	77.5688	77.3643	77.5688	0.00
02/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	4744	5	5	5	0.00
02/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	4776	5	5	5	0.00
02/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	4808	5	5	5	0.00
02/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3087	3	3	3	0.00
02/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3108	3	3	3	0.00
02/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3128	3	3	3	0.00
02/05/2023	2037 On 02-May-24			Bond Future	12.11	79.3069	79.0978	79.3069	0.00
02/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2564	3	3	3	0.00
02/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2606	3	3	3	0.00
02/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2585	3	3	3	0.00
02/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	6256	6	6	6	0.00
02/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	6293	6	6	6	0.00
02/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	6221	6	6	6	0.00
02/05/2023	2038 On 04-May-23			Bond Future	129.37	129.3487	129.3673	129.3487	2,821.00
02/05/2023	2038 On 03-August-23			Bond Future	130.12	130.1046	130.1231	130.1046	2,000.00
02/05/2023	2038 On 02-November-23			Bond Future	132.95	132.9358	132.9546	132.9358	1,343.00
02/05/2023	2038 On 01-February-24			Bond Future	133.87	133.8468	133.8658	133.8468	0.00
02/05/2023	2038 On 02-May-24			Bond Future	136.89	136.8750	136.8945	136.8750	0.00
02/05/2023	2040 On 04-May-23			Bond Future	11.90	81.7583	81.5557	81.7583	15,311.00
02/05/2023	2040 On 04-May-23	13.45	Call	Bond Future	8492	9	8	9	0.00
02/05/2023	2040 On 04-May-23	12.05	Call	Bond Future	952	1	1	1	0.00
02/05/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
02/05/2023	2040 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	684.00
02/05/2023	2040 On 04-May-23	10.92	Call	Bond Future	0	0	0	0	388.00
02/05/2023	2040 On 04-May-23	11.48	Call	Bond Future	0	0	0	0	486.00
02/05/2023	2040 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2040 On 04-May-23	12.78	Call	Bond Future	5008	5	5	5	0.00
02/05/2023	2040 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2040 On 04-May-23	12.05	Put	Bond Future	63	0	0	0	684.00
02/05/2023	2040 On 04-May-23	10.73	Put	Bond Future	7534	7	8	7	0.00
02/05/2023	2040 On 04-May-23	11.43	Put	Bond Future	2901	3	3	3	0.00
02/05/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
02/05/2023	2040 On 04-May-23	12.78	Put	Bond Future	0	0	0	0	388.00
02/05/2023	2040 On 04-May-23	11.42	Put	Bond Future	2965	3	3	3	0.00
02/05/2023	2040 On 04-May-23	11.48	Put	Bond Future	2585	2	3	2	0.00
02/05/2023	2040 On 04-May-23	10.92	Put	Bond Future	6238	6	6	6	0.00
02/05/2023	2040 On 04-May-23	11.03	Put	Bond Future	5500	5	6	5	0.00
02/05/2023	2040 On 04-May-23	11.41	Put	Bond Future	3028	3	3	3	0.00
02/05/2023	2040 On 04-May-23	10.17	Put	Bond Future	11537	11	12	11	0.00
02/05/2023	2040 On 03-August-23			Bond Future	12.02	78.9648	78.7575	78.9648	141,752.00
02/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	3134	3	3	3	0.00
02/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	3099	3	3	3	0.00
02/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	3169	3	3	3	0.00
02/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	1926	2	2	2	0.00
02/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	1971	2	2	2	0.00
02/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	1948	2	2	2	0.00
02/05/2023	2040 On 02-November-23			Bond Future	12.12	80.6645	80.4528	80.6645	29.00
02/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	2000	2	2	2	0.00
02/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1953	2	2	2	0.00
02/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1976	2	2	2	0.00
02/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	5117	5	5	5	0.00
02/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	5194	5	5	5	0.00
02/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	5156	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
02/05/2023	2040 On 01-February-24			Bond Future	12.23	77.9336	77.7171	77.9336	11.00
02/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	4487	5	4	5	0.00
02/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	4455	5	4	5	0.00
02/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	4424	5	4	5	0.00
02/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	3833	4	4	4	0.00
02/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	3808	4	4	4	0.00
02/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	3784	4	4	4	0.00
02/05/2023	2040 On 02-May-24			Bond Future	12.33	79.6798	79.4585	79.6798	0.00
02/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2766	3	3	3	0.00
02/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2744	3	3	3	0.00
02/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2722	3	3	3	0.00
02/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	6940	7	7	7	0.00
02/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	7018	7	7	7	0.00
02/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	6979	7	7	7	0.00
02/05/2023	2044 On 04-May-23			Bond Future	11.94	78.1470	78.0333	78.1470	29,811.00
02/05/2023	2044 On 04-May-23	12.25	Call	Bond Future	1844	2	2	2	0.00
02/05/2023	2044 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2044 On 04-May-23	12.00	Call	Bond Future	552	1	1	1	0.00
02/05/2023	2044 On 04-May-23	11.75	Call	Bond Future	34	0	0	0	0.00
02/05/2023	2044 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2044 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
02/05/2023	2044 On 04-May-23	11.41	Put	Bond Future	3329	3	3	3	0.00
02/05/2023	2044 On 04-May-23	11.75	Put	Bond Future	1201	1	1	1	4,423.00
02/05/2023	2044 On 04-May-23	11.42	Put	Bond Future	3264	3	3	3	0.00
02/05/2023	2044 On 04-May-23	11.43	Put	Bond Future	3199	3	3	3	0.00
02/05/2023	2044 On 04-May-23	12.00	Put	Bond Future	191	0	0	0	4,423.00
02/05/2023	2044 On 04-May-23	12.25	Put	Bond Future	6	0	0	0	1,798.00
02/05/2023	2044 On 03-August-23			Bond Future	12.05	75.4029	75.2864	75.4029	85,125.00
02/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	2908	3	3	3	0.00
02/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	1654	2	2	2	0.00
02/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	2840	3	3	3	0.00
02/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	2874	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	2358	2	2	2	0.00
02/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	2663	3	3	3	4,754.00
02/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2230	2	2	2	0.00
02/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	2255	2	2	2	0.00
02/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	3485	3	3	3	3,076.00
02/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2205	2	2	2	0.00
02/05/2023	2044 On 02-November-23			Bond Future	12.15	77.0261	76.9070	77.0261	0.00
02/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1840	2	2	2	0.00
02/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1818	2	2	2	0.00
02/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1862	2	2	2	0.00
02/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	5410	5	5	5	0.00
02/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	5492	5	5	5	0.00
02/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	5451	5	5	5	0.00
02/05/2023	2044 On 01-February-24			Bond Future	12.25	74.3402	74.2185	74.3402	0.00
02/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	4297	4	4	4	0.00
02/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	4266	4	4	4	0.00
02/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	4328	4	4	4	0.00
02/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4103	4	4	4	0.00
02/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4156	4	4	4	0.00
02/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4129	4	4	4	0.00
02/05/2023	2044 On 02-May-24			Bond Future	12.35	76.0059	75.8815	76.0059	0.00
02/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2885	3	3	3	0.00
02/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2863	3	3	3	0.00
02/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2908	3	3	3	0.00
02/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	6975	7	7	7	0.00
02/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	7054	7	7	7	0.00
02/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	7014	7	7	7	0.00
02/05/2023	2046 On 04-May-23			Bond Future	113.48	113.4620	113.4784	113.4620	10,249.00
02/05/2023	2046 On 03-August-23			Bond Future	115.89	115.8700	115.8860	115.8700	12,946.00
02/05/2023	2046 On 02-November-23			Bond Future	116.29	116.2755	116.2918	116.2755	4,231.00
02/05/2023	2046 On 01-February-24			Bond Future	118.88	118.8614	118.8781	118.8614	0.00
02/05/2023	2046 On 02-May-24			Bond Future	119.39	119.3708	119.3879	119.3708	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
02/05/2023	2050 On 04-May-23			Bond Future	115.73	115.9132	115.7274	115.9132	9,844.00
02/05/2023	2050 On 03-August-23			Bond Future	115.97	116.1586	115.9683	116.1586	10,574.00
02/05/2023	2050 On 02-November-23			Bond Future	118.49	118.6865	118.4919	118.6865	3,146.00
02/05/2023	2050 On 01-February-24			Bond Future	118.85	119.0493	118.8503	119.0493	0.00
02/05/2023	2050 On 02-May-24			Bond Future	121.54	121.7427	121.5393	121.7427	0.00
02/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	AL37 On 04-May-23			Index Future	872.45	873.0610	872.4500	873.0610	0.00
02/05/2023	AL37 On 03-August-23			Index Future	890.73	891.3770	890.7340	891.3770	0.00
02/05/2023	AL37 On 02-November-23			Index Future	909.90	910.5630	909.9030	910.5630	0.00
02/05/2023	AL37 On 01-February-24			Index Future	929.93	930.6050	929.9300	930.6050	0.00
02/05/2023	AL37 On 02-May-24			Index Future	950.77	951.4580	950.7680	951.4580	0.00
02/05/2023	AL7T On 04-May-23			Index Future	999.66	1001.0450	999.6630	1001.0450	0.00
02/05/2023	AL7T On 03-August-23			Index Future	1020.61	1022.0460	1020.6130	1022.0460	0.00
02/05/2023	AL7T On 02-November-23			Index Future	1042.58	1044.0440	1042.5770	1044.0440	0.00
02/05/2023	AL7T On 01-February-24			Index Future	1065.52	1067.0240	1065.5240	1067.0240	0.00
02/05/2023	AL7T On 02-May-24			Index Future	1089.40	1090.9340	1089.4010	1090.9340	0.00
02/05/2023	ALBI On 04-May-23			Index Future	876.35	877.6590	876.3480	877.6590	0.00
02/05/2023	ALBI On 03-August-23			Index Future	894.71	896.0720	894.7130	896.0720	99.00
02/05/2023	ALBI On 02-November-23			Index Future	913.97	915.3580	913.9680	915.3580	0.00
02/05/2023	ALBI On 01-February-24			Index Future	934.08	935.5060	934.0840	935.5060	0.00
02/05/2023	ALBI On 02-May-24			Index Future	955.02	956.4690	955.0160	956.4690	0.00
02/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2023	ES33 On 04-May-23			Bond Future	12.20	74.0556	73.8990	74.0556	0.00
02/05/2023	ES33 On 03-August-23			Bond Future	12.33	75.6272	75.4669	75.6272	350.00
02/05/2023	ES33 On 02-November-23			Bond Future	12.47	73.4755	73.3116	73.4755	0.00
02/05/2023	ES33 On 01-February-24			Bond Future	12.61	75.1095	74.9420	75.1095	0.00
02/05/2023	ES33 On 02-May-24			Bond Future	12.75	73.0093	72.8380	73.0093	0.00
02/05/2023	ES42 On 04-May-23			Bond Future	12.63	71.0256	70.8174	71.0256	0.00
02/05/2023	ES42 On 03-August-23			Bond Future	12.76	72.5330	72.3200	72.5330	4,000.00
02/05/2023	ES42 On 02-November-23			Bond Future	12.89	69.8481	69.6305	69.8481	0.00
02/05/2023	ES42 On 01-February-24			Bond Future	13.02	71.4016	71.1791	71.4016	0.00
02/05/2023	ES42 On 02-May-24			Bond Future	13.14	68.7542	68.5267	68.7542	0.00
02/05/2023	GOVI On 04-May-23			GOVI	863.86	865.1330	863.8590	865.1330	95.00
02/05/2023	GOVI On 04-May-23	852.88	Call	GOVI	109790	12	11	12	0.00
02/05/2023	GOVI On 04-May-23	852.87	Call	GOVI	109890	12	11	12	0.00
02/05/2023	GOVI On 04-May-23	852.86	Call	GOVI	109990	12	11	12	0.00
02/05/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 03-August-23			GOVI	881.96	883.2830	881.9620	883.2830	836.00
02/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	447320	46	45	46	0.00
02/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	447520	46	45	46	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
02/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	447420	46	45	46	0.00
02/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-November-23			GOVI	900.94	902.2940	900.9430	902.2940	0.00
02/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	151430	16	15	16	0.00
02/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	151330	16	15	16	0.00
02/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	151230	16	15	16	0.00
02/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 01-February-24			GOVI	920.77	922.1540	920.7720	922.1540	0.00
02/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	407920	42	41	42	0.00
02/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	407820	42	41	42	0.00
02/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	407720	42	41	42	0.00
02/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-May-24			GOVI	941.41	942.8180	941.4050	942.8180	0.00
02/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
02/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	95650	8	10	8	0.00
02/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	95750	8	10	8	0.00
02/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	95850	8	10	8	0.00
02/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2023	IGOV On 04-May-23			Index Future	327.44	327.6200	327.4380	327.6200	275.00
02/05/2023	IGOV On 03-August-23			Index Future	334.38	334.5750	334.3820	334.5750	638.00
02/05/2023	IGOV On 02-November-23			Index Future	341.66	341.8560	341.6580	341.8560	16.00
02/05/2023	IGOV On 01-February-24			Index Future	349.26	349.4580	349.2550	349.4580	0.00
02/05/2023	IGOV On 02-May-24			Index Future	357.16	357.3650	357.1580	357.3650	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
02/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.10	91.9150	91.9050	91.9150	0.00
02/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.41	91.6100	91.5950	91.6100	0.00
02/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.49	91.5400	91.5150	91.5400	0.00
02/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.60	91.4350	91.4050	91.4350	0.00
02/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.59	91.4350	91.4100	91.4350	0.00
02/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.60	91.4200	91.4000	91.4200	0.00
02/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.56	91.4800	91.4400	91.4800	0.00
02/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.39	91.6450	91.6100	91.6450	0.00
02/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.8000	91.7750	91.8000	0.00
02/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.15	91.8650	91.8550	91.8650	0.00
02/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.05	91.9700	91.9500	91.9700	0.00
02/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.02	92.0000	91.9800	92.0000	0.00
02/05/2023	R035 On 04-May-23			Bond Future	11.40	85.6825	85.4625	85.6825	24,657.00
02/05/2023	R035 On 04-May-23	11.87	Call	Bond Future	2572	3	3	3	0.00
02/05/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	491.00
02/05/2023	R035 On 04-May-23	11.80	Call	Bond Future	2193	2	2	2	0.00
02/05/2023	R035 On 04-May-23	11.22	Call	Bond Future	31	0	0	0	0.00
02/05/2023	R035 On 04-May-23	12.46	Call	Bond Future	5675	6	6	6	0.00
02/05/2023	R035 On 04-May-23	10.60	Call	Bond Future	0	0	0	0	388.00
02/05/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	770.00
02/05/2023	R035 On 04-May-23	11.20	Call	Bond Future	22	0	0	0	0.00
02/05/2023	R035 On 04-May-23	11.17	Call	Bond Future	13	0	0	0	0.00
02/05/2023	R035 On 04-May-23	11.05	Call	Bond Future	1	0	0	0	770.00
02/05/2023	R035 On 04-May-23	11.21	Call	Bond Future	26	0	0	0	0.00
02/05/2023	R035 On 04-May-23	13.18	Call	Bond Future	9236	9	9	9	0.00
02/05/2023	R035 On 04-May-23	12.46	Put	Bond Future	0	0	0	0	388.00
02/05/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
02/05/2023	R035 On 04-May-23	11.22	Put	Bond Future	1086	1	1	1	0.00
02/05/2023	R035 On 04-May-23	11.05	Put	Bond Future	2042	2	2	2	0.00
02/05/2023	R035 On 04-May-23	10.55	Put	Bond Future	5037	5	5	5	0.00
02/05/2023	R035 On 04-May-23	10.60	Put	Bond Future	4731	5	5	5	0.00
02/05/2023	R035 On 04-May-23	11.21	Put	Bond Future	1139	1	1	1	0.00
02/05/2023	R035 On 04-May-23	11.20	Put	Bond Future	1192	1	1	1	0.00
02/05/2023	R035 On 04-May-23	11.17	Put	Bond Future	1356	1	1	1	0.00
02/05/2023	R035 On 04-May-23	11.80	Put	Bond Future	1	0	0	0	1,035.00
02/05/2023	R035 On 04-May-23	9.85	Put	Bond Future	9482	9	9	9	0.00
02/05/2023	R035 On 04-May-23	11.87	Put	Bond Future	0	0	0	0	770.00
02/05/2023	R035 On 04-May-23	10.42	Put	Bond Future	5840	6	6	6	0.00
02/05/2023	R035 On 03-August-23			Bond Future	11.51	87.4796	87.2544	87.4796	54,651.00
02/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	3832	4	4	4	0.00
02/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	3869	4	4	4	0.00
02/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	3907	4	4	4	0.00
02/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1247	1	1	1	0.00
02/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1263	1	1	1	0.00
02/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1279	1	1	1	0.00
02/05/2023	R035 On 02-November-23			Bond Future	11.62	84.8537	84.6236	84.8537	99,689.00
02/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2616	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	959	1	1	1	400.00
02/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	7487	8	7	8	0.00
02/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	2562	3	3	3	0.00
02/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1855	2	2	2	400.00
02/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	2589	3	3	3	0.00
02/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	3663	4	4	4	0.00
02/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	3692	4	4	4	0.00
02/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1126	1	1	1	400.00
02/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	6641	6	7	6	0.00
02/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	4617	5	5	5	0.00
02/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	3634	4	4	4	0.00
02/05/2023	R035 On 01-February-24			Bond Future	11.72	86.7215	86.4864	86.7215	0.00
02/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	9769	10	10	10	0.00
02/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	2225	2	2	2	400.00
02/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	5152	5	5	5	0.00
02/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	5218	5	5	5	0.00
02/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	1341	1	1	1	400.00
02/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	5185	5	5	5	0.00
02/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	2735	3	3	3	0.00
02/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	7540	7	8	7	0.00
02/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	5535	5	6	5	0.00
02/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	2753	3	3	3	0.00
02/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	2716	3	3	3	0.00
02/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1165	1	1	1	400.00
02/05/2023	R035 On 02-May-24			Bond Future	11.82	84.1518	83.9114	84.1518	0.00
02/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2671	3	3	3	0.00
02/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2629	3	3	3	0.00
02/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2650	3	3	3	0.00
02/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	5995	6	6	6	0.00
02/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	6030	6	6	6	0.00
02/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	5961	6	6	6	0.00
02/05/2023	R186 On 04-May-23			Bond Future	8.85	109.0887	109.0119	109.0887	39,040.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	R186 On 04-May-23	8.83	Call	Bond Future	139	0	0	0	0.00
02/05/2023	R186 On 04-May-23	8.82	Call	Bond Future	125	0	0	0	0.00
02/05/2023	R186 On 04-May-23	8.36	Call	Bond Future	0	0	0	0	200.00
02/05/2023	R186 On 04-May-23	8.84	Call	Bond Future	154	0	0	0	0.00
02/05/2023	R186 On 04-May-23		Call	Bond Future	9012	9	9	9	0.00
02/05/2023	R186 On 04-May-23	8.83	Put	Bond Future	193	0	0	0	0.00
02/05/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
02/05/2023	R186 On 04-May-23	8.36	Put	Bond Future	1543	1	2	1	200.00
02/05/2023	R186 On 04-May-23	8.82	Put	Bond Future	211	0	0	0	0.00
02/05/2023	R186 On 04-May-23	8.84	Put	Bond Future	177	0	0	0	0.00
02/05/2023	R186 On 03-August-23			Bond Future	8.88	106.0686	105.9896	106.0686	81,552.00
02/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	2797	3	3	3	0.00
02/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	2749	3	3	3	0.00
02/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	2773	3	3	3	0.00
02/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	275	0	0	0	0.00
02/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	280	0	0	0	0.00
02/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	271	0	0	0	0.00
02/05/2023	R186 On 02-November-23			Bond Future	8.89	108.3517	108.2709	108.3517	16,388.00
02/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4415	4	4	4	0.00
02/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2209	2	2	2	0.00
02/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2228	2	2	2	0.00
02/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2247	2	2	2	0.00
02/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	1797	2	2	2	1,715.00
02/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	858	1	1	1	0.00
02/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	866	1	1	1	0.00
02/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	1086	1	1	1	0.00
02/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	874	1	1	1	0.00
02/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	316	0	0	0	1,715.00
02/05/2023	R186 On 01-February-24			Bond Future	8.88	105.4271	105.3444	105.4271	0.00
02/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2609	3	3	3	0.00
02/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2573	3	3	3	0.00
02/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2591	3	3	3	0.00
02/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	1003	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
02/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	1017	1	1	1	0.00
02/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	1009	1	1	1	0.00
02/05/2023	R186 On 02-May-24			Bond Future	8.86	107.7894	107.7049	107.7894	0.00
02/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	642	1	1	1	0.00
02/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	649	1	1	1	0.00
02/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	657	1	1	1	0.00
02/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2680	3	3	3	0.00
02/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2696	3	3	3	0.00
02/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2712	3	3	3	0.00
02/05/2023	R197 On 04-May-23			Bond Future	336.88	336.8764	336.8811	336.8764	309.00
02/05/2023	R197 On 03-August-23			Bond Future	334.91	334.9119	334.9148	334.9119	12.00
02/05/2023	R197 On 02-November-23			Bond Future	342.20	342.2000	342.2028	342.2000	0.00
02/05/2023	R202 On 04-May-23			Bond Future	252.82	252.7875	252.8235	252.7875	4,492.00
02/05/2023	R202 On 03-August-23			Bond Future	253.35	253.3114	253.3468	253.3114	5,420.00
02/05/2023	R202 On 02-November-23			Bond Future	258.86	258.8238	258.8598	258.8238	0.00
02/05/2023	R202 On 01-February-24			Bond Future	259.59	259.5500	259.5867	259.5500	0.00
02/05/2023	R202 On 02-May-24			Bond Future	265.46	265.4223	265.4598	265.4223	0.00
02/05/2023	R209 On 04-May-23			Bond Future	11.44	66.2400	66.0715	66.2400	19,258.00
02/05/2023	R209 On 04-May-23	12.50	Call	Bond Future	4949	5	5	5	0.00
02/05/2023	R209 On 04-May-23	11.50	Call	Bond Future	428	1	0	1	2,250.00
02/05/2023	R209 On 04-May-23	11.11	Call	Bond Future	1	0	0	0	0.00
02/05/2023	R209 On 04-May-23	11.00	Call	Bond Future	0	0	0	0	1,250.00
02/05/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	4,500.00
02/05/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
02/05/2023	R209 On 04-May-23	11.10	Call	Bond Future	1	0	0	0	0.00
02/05/2023	R209 On 04-May-23	11.09	Call	Bond Future	1	0	0	0	0.00
02/05/2023	R209 On 04-May-23	11.09	Put	Bond Future	1791	2	2	2	0.00
02/05/2023	R209 On 04-May-23	11.10	Put	Bond Future	1740	2	2	2	0.00
02/05/2023	R209 On 04-May-23	10.00	Put	Bond Future	7738	8	8	8	0.00
02/05/2023	R209 On 04-May-23	11.50	Put	Bond Future	154	0	0	0	0.00
02/05/2023	R209 On 04-May-23	10.50	Put	Bond Future	4923	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
02/05/2023	R209 On 04-May-23	11.00	Put	Bond Future	2255	2	2	2	8,250.00
02/05/2023	R209 On 04-May-23	11.11	Put	Bond Future	1689	2	2	2	0.00
02/05/2023	R209 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	9,750.00
02/05/2023	R209 On 03-August-23			Bond Future	11.54	67.6293	67.4569	67.6293	12,956.00
02/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	3170	3	3	3	0.00
02/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	1298	1	1	1	3,500.00
02/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	512	1	1	1	3,500.00
02/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	3107	3	3	3	0.00
02/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	3138	3	3	3	0.00
02/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	80	0	0	0	1,800.00
02/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	459	1	0	1	1,800.00
02/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	2736	3	3	3	0.00
02/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	8246	8	8	8	0.00
02/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1209	1	1	1	0.00
02/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	4535	4	5	4	0.00
02/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	4748	5	5	5	0.00
02/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1239	1	1	1	0.00
02/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1224	1	1	1	0.00
02/05/2023	R209 On 02-November-23			Bond Future	11.63	65.9319	65.7557	65.9319	2.00
02/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	2015	2	2	2	0.00
02/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	1971	2	2	2	0.00
02/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	1993	2	2	2	0.00
02/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	3423	3	3	3	0.00
02/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	3451	3	3	3	0.00
02/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	3396	3	3	3	0.00
02/05/2023	R209 On 01-February-24			Bond Future	11.72	67.3832	67.2031	67.3832	0.00
02/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	4365	4	4	4	0.00
02/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	4394	5	4	5	0.00
02/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	4423	5	4	5	0.00
02/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2477	2	2	2	0.00
02/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2494	2	2	2	0.00
02/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2511	2	3	2	0.00
02/05/2023	R209 On 02-May-24			Bond Future	11.81	65.7396	65.5555	65.7396	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
02/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	2282	2	2	2	0.00
02/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	2263	2	2	2	0.00
02/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	2245	2	2	2	0.00
02/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	5346	5	5	5	0.00
02/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	5314	5	5	5	0.00
02/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	5283	5	5	5	0.00
02/05/2023	R210 On 04-May-23			Bond Future	225.09	225.0671	225.0937	225.0671	72.00
02/05/2023	R210 On 03-August-23			Bond Future	229.87	229.8436	229.8694	229.8436	371.00
02/05/2023	R210 On 02-November-23			Bond Future	231.66	231.6376	231.6639	231.6376	0.00
02/05/2023	R210 On 01-February-24			Bond Future	236.82	236.7888	236.8156	236.7888	0.00
02/05/2023	R210 On 02-May-24			Bond Future	238.87	238.8419	238.8694	238.8419	0.00
02/05/2023	R213 On 04-May-23			Bond Future	10.63	82.4591	82.3497	82.4591	8,503.00
02/05/2023	R213 On 04-May-23	10.73	Call	Bond Future	515	1	1	1	0.00
02/05/2023	R213 On 04-May-23	10.74	Call	Bond Future	551	1	1	1	0.00
02/05/2023	R213 On 04-May-23	10.75	Call	Bond Future	588	1	1	1	0.00
02/05/2023	R213 On 04-May-23	10.75	Put	Bond Future	63	0	0	0	0.00
02/05/2023	R213 On 04-May-23	10.73	Put	Bond Future	81	0	0	0	0.00
02/05/2023	R213 On 04-May-23	10.74	Put	Bond Future	71	0	0	0	0.00
02/05/2023	R213 On 03-August-23			Bond Future	10.73	84.1886	84.0764	84.1886	24,947.00
02/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	4314	4	4	4	0.00
02/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	4348	4	4	4	0.00
02/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	4383	5	4	5	0.00
02/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	487	0	0	0	0.00
02/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	480	0	0	0	0.00
02/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	495	0	0	0	0.00
02/05/2023	R213 On 02-November-23			Bond Future	10.82	82.4444	82.3298	82.4444	187.00
02/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	3149	3	3	3	0.00
02/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	3176	3	3	3	0.00
02/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	3202	3	3	3	0.00
02/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	1865	2	2	2	0.00
02/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	1881	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
02/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	1898	2	2	2	0.00
02/05/2023	R213 On 01-February-24			Bond Future	10.91	84.2592	84.1420	84.2592	0.00
02/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	4899	5	5	5	0.00
02/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	4841	5	5	5	0.00
02/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	4870	5	5	5	0.00
02/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1579	2	2	2	0.00
02/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1591	2	2	2	0.00
02/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1568	2	2	2	0.00
02/05/2023	R213 On 02-May-24			Bond Future	11.00	82.5877	82.4679	82.5877	0.00
02/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1654	2	2	2	0.00
02/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1669	2	2	2	0.00
02/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1685	2	2	2	0.00
02/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	4624	5	5	5	0.00
02/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	4652	5	5	5	0.00
02/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	4680	5	5	5	0.00
02/05/2023	R214 On 04-May-23			Bond Future	11.78	62.4296	62.2321	62.4296	11,585.00
02/05/2023	R214 On 04-May-23	11.38	Call	Bond Future	0	0	0	0	0.00
02/05/2023	R214 On 04-May-23	11.37	Call	Bond Future	0	0	0	0	0.00
02/05/2023	R214 On 04-May-23	11.36	Call	Bond Future	0	0	0	0	0.00
02/05/2023	R214 On 04-May-23	11.36	Put	Bond Future	2181	2	2	2	0.00
02/05/2023	R214 On 04-May-23	11.37	Put	Bond Future	2128	2	2	2	0.00
02/05/2023	R214 On 04-May-23	11.38	Put	Bond Future	2074	2	2	2	0.00
02/05/2023	R214 On 03-August-23			Bond Future	11.88	63.7390	63.5370	63.7390	18,576.00
02/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	2901	3	3	3	0.00
02/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	2840	3	3	3	0.00
02/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	2871	3	3	3	0.00
02/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1524	1	2	1	0.00
02/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1542	2	2	2	0.00
02/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1506	1	2	1	0.00
02/05/2023	R214 On 02-November-23			Bond Future	11.97	61.8087	61.6023	61.8087	0.00
02/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1640	2	2	2	0.00
02/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1679	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
02/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1659	2	2	2	0.00
02/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	4263	4	4	4	0.00
02/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	4296	4	4	4	0.00
02/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	4230	4	4	4	0.00
02/05/2023	R214 On 01-February-24			Bond Future	12.07	63.1692	62.9583	63.1692	0.00
02/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	3673	4	4	4	0.00
02/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	3699	4	4	4	0.00
02/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	3726	4	4	4	0.00
02/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3278	3	3	3	0.00
02/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3300	3	3	3	0.00
02/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3321	3	3	3	0.00
02/05/2023	R214 On 02-May-24			Bond Future	12.15	61.2794	61.0638	61.2794	0.00
02/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	2364	2	2	2	0.00
02/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	2326	2	2	2	0.00
02/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	2345	2	2	2	0.00
02/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	5785	6	6	6	0.00
02/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	5819	6	6	6	0.00
02/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	5752	6	6	6	0.00
02/05/2023	R248 On 04-May-23			Bond Future	11.88	77.0050	76.7631	77.0050	24,817.00
02/05/2023	R248 On 04-May-23	11.34	Call	Bond Future	0	0	0	0	0.00
02/05/2023	R248 On 04-May-23	11.33	Call	Bond Future	0	0	0	0	0.00
02/05/2023	R248 On 04-May-23	11.35	Call	Bond Future	0	0	0	0	0.00
02/05/2023	R248 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	1,500.00
02/05/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
02/05/2023	R248 On 04-May-23	10.40	Put	Bond Future	10292	10	10	10	0.00
02/05/2023	R248 On 04-May-23	11.35	Put	Bond Future	3446	3	3	3	0.00
02/05/2023	R248 On 04-May-23	11.10	Put	Bond Future	5154	5	5	5	0.00
02/05/2023	R248 On 04-May-23	11.33	Put	Bond Future	3580	3	4	3	0.00
02/05/2023	R248 On 04-May-23	11.34	Put	Bond Future	3513	3	4	3	0.00
02/05/2023	R248 On 03-August-23			Bond Future	11.98	78.6200	78.3727	78.6200	240,024.00
02/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	2960	3	3	3	0.00
02/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	2925	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	2995	3	3	3	0.00
02/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2235	2	2	2	0.00
02/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	2286	2	2	2	0.00
02/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2260	2	2	2	0.00
02/05/2023	R248 On 02-November-23			Bond Future	12.08	75.8670	75.6143	75.8670	11,069.00
02/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1932	2	2	2	0.00
02/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1909	2	2	2	0.00
02/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1887	2	2	2	0.00
02/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	5663	6	6	6	0.00
02/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	5749	6	6	6	0.00
02/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	5706	6	6	6	0.00
02/05/2023	R248 On 01-February-24			Bond Future	12.18	77.5370	77.2787	77.5370	0.00
02/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	4226	4	4	4	0.00
02/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	4195	4	4	4	0.00
02/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	4164	4	4	4	0.00
02/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	4429	4	4	4	0.00
02/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	4400	4	4	4	0.00
02/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	4372	4	4	4	0.00
02/05/2023	R248 On 02-May-24			Bond Future	12.28	74.8250	74.5609	74.8250	13,000.00
02/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2717	3	3	3	0.00
02/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	2695	3	3	3	0.00
02/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	2673	3	3	3	0.00
02/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	7646	8	8	8	0.00
02/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	7732	8	8	8	0.00
02/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	7689	8	8	8	0.00