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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For November 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	2025 On 02-November-23			Bond Future	172.1900	172.1900	172.1900	172.1900	0
03/11/2023	2025 On 01-February-24			Bond Future	174.4814	174.4816	174.4814	174.4816	11,475
03/11/2023	2025 On 02-May-24			Bond Future	178.4002	178.4084	178.4002	178.4084	0
03/11/2023	2025 On 01-August-24			Bond Future	180.5872	180.5920	180.5872	180.5920	0
03/11/2023	2025 On 07-November-24			Bond Future	184.9819	184.9732	184.9819	184.9732	0
03/11/2023	2029 On 02-November-23			Bond Future	127.0000	127.0000	127.0000	127.0000	0
03/11/2023	2029 On 01-February-24			Bond Future	126.4618	126.2802	126.4618	126.2802	4,724
03/11/2023	2029 On 02-May-24			Bond Future	127.9344	127.7543	127.9344	127.7543	0
03/11/2023	2029 On 01-August-24			Bond Future	130.8213	130.6347	130.8213	130.6347	0
03/11/2023	2029 On 07-November-24			Bond Future	132.6032	132.4022	132.6032	132.4022	0
03/11/2023	2029 On 06-February-25			Bond Future	120.9997	120.9997	120.9997	120.9997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	11400.3300	11400.3300	11.4003	11.4003	0
03/11/2023	2030 On 02-November-23			Bond Future	10.8100	10.8100	89.6207	89.6207	0
03/11/2023	2030 On 01-February-24			Bond Future	10.3652	10.4231	89.7748	89.5384	56,151
03/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	416.4700	464.4400	0.4165	0.4644	400
03/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3742.2600	4026.5800	3.7423	4.0266	0
03/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	741.3800	764.2500	0.7414	0.7643	500
03/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2710.6600	2969.8800	2.7107	2.9699	0
03/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	792.2100	813.2000	0.7922	0.8132	1,360
03/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2593.6700	2851.0100	2.5937	2.8510	0
03/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	887.2000	904.4600	0.8872	0.9045	500
03/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2395.8900	2649.5000	2.3959	2.6495	0
03/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	994.3000	1002.7600	0.9943	1.0028	400
03/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2211.3900	2456.2000	2.2114	2.4562	0
03/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1143.9900	1139.6000	1.1440	1.1396	200
03/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1987.8700	2219.8300	1.9879	2.2198	0
03/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1591.7100	1554.8100	1.5917	1.5548	500
03/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1490.4800	1689.9300	1.4905	1.6899	0
03/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3185.9100	3067.5900	3.1859	3.0676	0
03/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	637.1900	755.2200	0.6372	0.7552	700
03/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4161.2000	4010.1600	4.1612	4.0102	0
03/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	400.7700	486.0800	0.4008	0.4861	1,360
03/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4292.0700	4137.6300	4.2921	4.1376	0
03/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	376.8300	458.7400	0.3768	0.4587	0
03/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4325.0200	4169.7400	4.3250	4.1697	0
03/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	371.1400	452.2100	0.3711	0.4522	0
03/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4357.9200	4201.8200	4.3579	4.2018	0
03/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	365.4100	445.6600	0.3654	0.4457	0
03/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5645.9500	5461.3500	5.6460	5.4614	0
03/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	201.7500	253.5000	0.2018	0.2535	200
03/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5993.2000	5802.9900	5.9932	5.8030	0
03/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	172.1300	218.2700	0.1721	0.2183	500
03/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6028.0400	5837.3000	6.0280	5.8373	0
03/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	169.4000	215.0100	0.1694	0.2150	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6869.2500	6667.2200	6.8693	6.6672	0
03/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	115.2300	149.5500	0.1152	0.1496	400
03/11/2023	2030 On 02-May-24			Bond Future	10.4415	10.5016	91.7694	91.5318	19,883
03/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	748.7900	937.0700	0.7488	0.9371	1,000
03/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3908.6600	4334.5000	3.9087	4.3345	0
03/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	918.3100	1088.7000	0.9183	1.0887	0
03/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3461.0600	3869.0100	3.4611	3.8690	0
03/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	930.4900	1099.5400	0.9305	1.0995	0
03/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3432.2800	3838.8900	3.4323	3.8389	0
03/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	942.8000	1110.2300	0.9428	1.1102	0
03/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3403.6500	3808.6400	3.4037	3.8086	0
03/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1426.1400	1550.1700	1.4261	1.5502	1,000
03/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2548.6300	2910.2200	2.5486	2.9102	0
03/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2354.2500	2402.8900	2.3543	2.4029	500
03/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1651.2200	1937.4200	1.6512	1.9374	0
03/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2838.0900	2855.8500	2.8381	2.8559	1,080
03/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1355.6200	1610.9400	1.3556	1.6109	0
03/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3640.0100	3614.2900	3.6400	3.6143	500
03/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1004.2800	1216.1200	1.0043	1.2161	0
03/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6128.7300	6015.9800	6.1287	6.0160	0
03/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	435.4600	560.2700	0.4355	0.5603	1,000
03/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7555.4700	7412.0400	7.5555	7.4120	0
03/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	276.9600	371.0900	0.2770	0.3711	1,080
03/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10056.1100	9897.4700	10.0561	9.8975	0
03/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	92.7400	171.6600	0.0927	0.1717	500
03/11/2023	2030 On 01-August-24			Bond Future	10.5233	10.5874	89.8130	89.5683	0
03/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2263.1300	2106.3600	2.2631	2.1064	0
03/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2850.9100	2938.8300	2.8509	2.9388	0
03/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2282.3200	2124.0200	2.2823	2.1240	0
03/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2831.6100	2918.0000	2.8316	2.9180	0
03/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2301.9100	2141.4500	2.3019	2.1415	0
03/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2812.7200	2896.9500	2.8127	2.8970	0
03/11/2023	2030 On 07-November-24			Bond Future	10.6114	10.6816	91.9750	91.7174	221
03/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3094.5600	2825.2600	3.0946	2.8253	0

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03/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2623.4700	2611.7700	2.6235	2.6118	0
03/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3115.4400	2844.9400	3.1154	2.8449	0
03/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2607.8400	2594.9400	2.6078	2.5949	0
03/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3136.7500	2865.0500	3.1368	2.8651	0
03/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2592.6700	2578.5700	2.5927	2.5786	0
03/11/2023	2030 On 06-February-25			Bond Future	13.8244	13.8244	79.7860	79.7860	0
03/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	231.5900	232.6600	0.2316	0.2327	0
03/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	10551.6400	10552.7100	10.5516	10.5527	0
03/11/2023	2032 On 02-November-23			Bond Future	11.2300	11.2300	84.9050	84.9050	0
03/11/2023	2032 On 01-February-24			Bond Future	11.3037	11.3720	86.8980	86.5794	95,566
03/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	174.6900	201.2900	0.1747	0.2013	1,200
03/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6514.4500	6859.6800	6.5145	6.8597	0
03/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	589.0600	574.8800	0.5891	0.5749	500
03/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4012.3100	4316.7600	4.0123	4.3168	0
03/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	805.6100	756.8200	0.8056	0.7568	1,200
03/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3397.1900	3667.0300	3.3972	3.6670	0
03/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	835.4500	783.5000	0.8355	0.7835	200
03/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3329.8700	3596.5500	3.3299	3.5966	0
03/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1029.2100	931.4900	1.0292	0.9315	8,500
03/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2943.5900	3164.5000	2.9436	3.1645	0
03/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1390.8700	1282.5800	1.3909	1.2826	500
03/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2397.1700	2607.5100	2.3972	2.6075	0
03/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3141.9600	2917.0800	3.1420	2.9171	0
03/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1089.4200	1183.1700	1.0894	1.1832	200
03/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3397.4700	3163.8300	3.3975	3.1638	0
03/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	984.0000	1068.9900	0.9840	1.0690	0
03/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3429.9900	3195.1300	3.4300	3.1951	0
03/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	971.5500	1055.3200	0.9716	1.0553	0
03/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3462.4700	3226.6900	3.4625	3.2267	0
03/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	959.0900	1041.9400	0.9591	1.0419	0
03/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3963.3000	3737.7000	3.9633	3.7377	0
03/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	789.7300	882.7600	0.7897	0.8828	17,000
03/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5759.3100	5476.2500	5.7593	5.4763	0
03/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	403.3600	438.9300	0.4034	0.4389	200

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03/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6210.0000	5921.8800	6.2100	5.9219	0
03/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	341.8400	372.3500	0.3418	0.3724	1,200
03/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6627.2900	6335.1300	6.6273	6.3351	0
03/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	293.4700	319.9400	0.2935	0.3199	500
03/11/2023	2032 On 02-May-24			Bond Future	11.4060	11.4767	84.6666	84.3447	61,107
03/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	762.7100	803.4100	0.7627	0.8034	1,000
03/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5717.8000	6080.3900	5.7178	6.0804	0
03/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	951.4200	982.9700	0.9514	0.9830	0
03/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5027.3600	5380.8000	5.0274	5.3808	0
03/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	964.1100	993.8500	0.9641	0.9939	0
03/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4991.5300	5343.1600	4.9915	5.3432	0
03/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	977.1200	1004.8200	0.9771	1.0048	0
03/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4956.0700	5305.6600	4.9561	5.3057	0
03/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1016.4400	1038.1100	1.0164	1.0381	500
03/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4850.1600	5193.7200	4.8502	5.1937	0
03/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1098.2600	1107.4700	1.0983	1.1075	1,550
03/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4642.4600	4973.5600	4.6425	4.9736	0
03/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1419.2500	1399.0600	1.4193	1.3991	1,000
03/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3959.8100	4261.5100	3.9598	4.2615	0
03/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1839.2900	1796.7400	1.8393	1.7967	500
03/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3297.6600	3577.0000	3.2977	3.5770	0
03/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2408.5100	2328.8400	2.4085	2.3288	1,550
03/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2664.6200	2906.8400	2.6646	2.9068	0
03/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7164.5400	6943.9300	7.1645	6.9439	0
03/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	693.0600	794.3400	0.6931	0.7943	1,000
03/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8151.8900	7915.2800	8.1519	7.9153	0
03/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	541.1200	626.4000	0.5411	0.6264	500
03/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8757.5300	8512.2800	8.7575	8.5123	0
03/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	465.8200	542.4600	0.4658	0.5425	1,550
03/11/2023	2032 On 01-August-24			Bond Future	11.5128	11.5872	86.5571	86.2262	0
03/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2319.5100	2106.1500	2.3195	2.1062	0
03/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4046.8500	4164.3000	4.0469	4.1643	0
03/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2339.6800	2124.5600	2.3397	2.1246	0
03/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4021.3100	4137.0000	4.0213	4.1370	0

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03/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2359.9300	2143.3700	2.3599	2.1434	0
03/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3995.8800	4110.1300	3.9959	4.1101	0
03/11/2023	2032 On 07-November-24			Bond Future	11.6379	11.7179	84.4727	84.1274	509
03/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3056.3400	2744.0900	3.0563	2.7441	0
03/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3787.8300	3820.9000	3.7878	3.8209	0
03/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3078.2900	2764.5900	3.0783	2.7646	0
03/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3765.9900	3797.6100	3.7660	3.7976	0
03/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3099.9700	2785.1600	3.1000	2.7852	0
03/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3743.9200	3774.4300	3.7439	3.7744	0
03/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3443.9500	3103.3400	3.4440	3.1033	1,615
03/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3435.0300	3439.7400	3.4350	3.4397	0
03/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8327.2600	7911.9500	8.3273	7.9120	0
03/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1280.0100	1210.0200	1.2800	1.2100	1,615
03/11/2023	2032 On 06-February-25			Bond Future	14.2166	14.2166	76.7998	76.7998	0
03/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	597.1800	599.2500	0.5972	0.5993	0
03/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	10345.1900	10347.2600	10.3452	10.3473	0
03/11/2023	2033 On 02-November-23			Bond Future	120.2100	120.2100	120.2100	120.2100	0
03/11/2023	2033 On 01-February-24			Bond Future	120.5775	119.4991	120.5775	119.4991	8,207
03/11/2023	2033 On 02-May-24			Bond Future	121.8220	120.7246	121.8220	120.7246	0
03/11/2023	2033 On 01-August-24			Bond Future	124.5711	123.4466	124.5711	123.4466	0
03/11/2023	2033 On 07-November-24			Bond Future	126.1026	124.9414	126.1026	124.9414	0
03/11/2023	2033 On 06-February-25			Bond Future	115.0721	115.0721	115.0721	115.0721	0
03/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	9867.8900	9867.8900	9.8679	9.8679	0
03/11/2023	2037 On 02-November-23			Bond Future	11.5600	11.5600	81.7705	81.7705	0
03/11/2023	2037 On 01-February-24			Bond Future	12.3088	12.3719	75.7542	75.4258	136,284
03/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1646.3600	1385.4800	1.6464	1.3855	2,500
03/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2802.2400	2869.7500	2.8022	2.8698	0
03/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2217.9300	1913.1700	2.2179	1.9132	0
03/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2211.8700	2235.5000	2.2119	2.2355	0
03/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2245.9300	1939.7800	2.2459	1.9398	0
03/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2187.6700	2209.9100	2.1877	2.2099	0
03/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2274.2600	1966.5700	2.2743	1.9666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2163.8500	2184.5500	2.1639	2.1846	0
03/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4231.3600	3871.1400	4.2314	3.8711	0
03/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1086.4200	1054.5900	1.0864	1.0546	2,500
03/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8130.3800	7775.6000	8.1304	7.7756	0
03/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	315.8000	289.4100	0.3158	0.2894	2,500
03/11/2023	2037 On 02-May-24			Bond Future	12.4275	12.4924	77.4372	77.1049	0
03/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	984.8200	879.5100	0.9848	0.8795	0
03/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6373.9500	6600.8900	6.3740	6.6009	0
03/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	997.2200	890.9900	0.9972	0.8910	0
03/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6329.6000	6555.6200	6.3296	6.5556	0
03/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1009.7300	902.5800	1.0097	0.9026	0
03/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6285.4100	6510.5100	6.2854	6.5105	0
03/11/2023	2037 On 01-August-24			Bond Future	12.5530	12.6208	74.9102	74.5690	0
03/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2604.7300	2323.7800	2.6047	2.3238	0
03/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4993.9800	5054.2800	4.9940	5.0543	0
03/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2627.3400	2344.6600	2.6273	2.3447	0
03/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4963.8200	5022.3900	4.9638	5.0224	0
03/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2650.0500	2365.6400	2.6501	2.3656	1,383
03/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4933.8100	4990.6500	4.9338	4.9907	0
03/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5582.5700	5171.6000	5.5826	5.1716	0
03/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2562.2600	2492.5400	2.5623	2.4925	1,383
03/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7724.6000	7305.7400	7.7246	7.3057	0
03/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1712.8500	1635.2400	1.7129	1.6352	1,383
03/11/2023	2037 On 07-November-24			Bond Future	12.6866	12.7586	76.7127	76.3573	9,107
03/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3893.6200	3415.4400	3.8936	3.4154	0
03/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4474.2000	4351.4300	4.4742	4.3514	0
03/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3919.3200	3439.1800	3.9193	3.4392	0
03/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4449.8500	4325.1200	4.4499	4.3251	0
03/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3944.7800	3463.3200	3.9448	3.4633	0
03/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4425.3000	4299.2500	4.4253	4.2993	0
03/11/2023	2037 On 06-February-25			Bond Future	14.7580	14.7580	65.5587	65.5587	0
03/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	1122.7800	1125.8800	1.1228	1.1259	0
03/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	10024.8200	10027.9200	10.0248	10.0279	0
03/11/2023	2038 On 02-November-23			Bond Future	134.6400	134.6400	134.6400	134.6400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2038 On 01-February-24			Bond Future	128.6887	128.2491	128.6887	128.2491	3,069
03/11/2023	2038 On 02-May-24			Bond Future	131.5789	131.1354	131.5789	131.1354	1,706
03/11/2023	2038 On 01-August-24			Bond Future	132.4794	132.0230	132.4794	132.0230	0
03/11/2023	2038 On 07-November-24			Bond Future	135.7027	135.2252	135.7027	135.2252	0
03/11/2023	2038 On 06-February-25			Bond Future	121.7066	121.7066	121.7066	121.7066	0
03/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	13523.4100	13523.4100	13.5234	13.5234	0
03/11/2023	2040 On 02-November-23			Bond Future	11.5900	11.5900	83.6323	83.6323	0
03/11/2023	2040 On 01-February-24			Bond Future	12.4944	12.5678	76.2072	75.8018	126,893
03/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1801.9500	1494.7600	1.8020	1.4948	1,000
03/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2890.9300	2989.0700	2.8909	2.9891	0
03/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1880.5300	1565.6300	1.8805	1.5656	0
03/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2799.8300	2890.2600	2.7998	2.8903	0
03/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1907.0000	1589.6700	1.9070	1.5897	0
03/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2769.8700	2857.8700	2.7699	2.8579	0
03/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1933.8300	1613.9100	1.9338	1.6139	0
03/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2740.3300	2825.7400	2.7403	2.8257	0
03/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3674.0700	3261.8600	3.6741	3.2619	1,000
03/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1477.5700	1470.6900	1.4776	1.4707	0
03/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7643.4800	7208.6300	7.6435	7.2086	0
03/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	443.0100	413.4900	0.4430	0.4135	1,000
03/11/2023	2040 On 02-May-24			Bond Future	12.6130	12.6887	77.9001	77.4893	0
03/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1028.2900	901.2300	1.0283	0.9012	0
03/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6883.2300	7167.0300	6.8832	7.1670	0
03/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1041.2100	913.1900	1.0412	0.9132	0
03/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6834.9600	7117.8000	6.8350	7.1178	0
03/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1054.4100	925.2600	1.0544	0.9253	0
03/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6787.0500	7068.7600	6.7871	7.0688	0
03/11/2023	2040 On 01-August-24			Bond Future	12.7381	12.8172	75.1331	74.7114	0
03/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2871.1300	2542.6800	2.8711	2.5427	0
03/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5164.9600	5258.1400	5.1650	5.2581	0
03/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2895.7400	2565.1200	2.8957	2.5651	0
03/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5133.4400	5224.4500	5.1334	5.2245	0
03/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2920.1900	2587.9200	2.9202	2.5879	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5101.8300	5191.1900	5.1018	5.1912	0
03/11/2023	2040 On 07-November-24			Bond Future	12.8709	12.9544	76.9407	76.5029	8,639
03/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4327.8200	3945.6000	4.3278	3.9456	0
03/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4490.7000	4546.2500	4.4907	4.5463	0
03/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4355.8500	3971.5700	4.3559	3.9716	0
03/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4465.9200	4519.4100	4.4659	4.5194	0
03/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4383.6400	3997.3000	4.3836	3.9973	0
03/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4440.9600	4492.3900	4.4410	4.4924	0
03/11/2023	2040 On 06-February-25			Bond Future	14.8473	14.8473	65.4970	65.4970	0
03/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	1284.7500	1288.1500	1.2848	1.2882	0
03/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	10213.1400	10216.5400	10.2131	10.2165	0
03/11/2023	2044 On 02-November-23			Bond Future	11.5600	11.5600	80.5177	80.5177	0
03/11/2023	2044 On 01-February-24			Bond Future	12.5658	12.6496	72.4324	71.9693	103,273
03/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1509.2100	1255.1300	1.5092	1.2551	0
03/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3184.9500	3393.9400	3.1850	3.3939	0
03/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1532.9600	1276.3300	1.5330	1.2763	0
03/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3150.9900	3357.4300	3.1510	3.3574	0
03/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1557.0400	1297.7400	1.5570	1.2977	0
03/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3117.4400	3321.2100	3.1174	3.3212	0
03/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3732.7600	3442.2400	3.7328	3.4422	0
03/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1386.4800	1559.0300	1.3865	1.5590	15,000
03/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4667.3700	4244.0900	4.6674	4.2441	0
03/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1028.0100	1067.8000	1.0280	1.0678	5,000
03/11/2023	2044 On 02-May-24			Bond Future	12.6804	12.7668	74.0415	73.5714	27
03/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1004.0300	856.5200	1.0040	0.8565	0
03/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7035.3700	7357.9600	7.0354	7.3580	0
03/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1017.0400	868.1900	1.0170	0.8682	0
03/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6985.8600	7307.1100	6.9859	7.3071	0
03/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1030.1700	879.9900	1.0302	0.8800	0
03/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6936.5500	7256.4700	6.9366	7.2565	0
03/11/2023	2044 On 01-August-24			Bond Future	12.8010	12.8911	71.3135	70.8314	0
03/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2602.9300	2303.5500	2.6029	2.3036	0
03/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5501.4000	5684.1100	5.5014	5.6841	0
03/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2625.7000	2325.0200	2.6257	2.3250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5466.7000	5648.1100	5.4667	5.6481	0
03/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2648.5800	2346.6000	2.6486	2.3466	0
03/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5432.1700	5612.2800	5.4322	5.6123	0
03/11/2023	2044 On 07-November-24			Bond Future	12.9285	13.0234	73.0291	72.5298	0
03/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4387.3400	3942.4100	4.3873	3.9424	0
03/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4538.3600	4592.8200	4.5384	4.5928	0
03/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4415.2400	3968.2100	4.4152	3.9682	0
03/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4513.1900	4565.5500	4.5132	4.5656	0
03/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4442.9100	3994.0800	4.4429	3.9941	0
03/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4487.8600	4538.4200	4.4879	4.5384	0
03/11/2023	2044 On 06-February-25			Bond Future	14.8114	14.8114	62.0550	62.0550	0
03/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	1426.0300	1429.6000	1.4260	1.4296	0
03/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	9830.1600	9833.7300	9.8302	9.8337	0
03/11/2023	2046 On 02-November-23			Bond Future	121.9700	121.9700	121.9700	121.9700	0
03/11/2023	2046 On 01-February-24			Bond Future	112.4083	110.6195	112.4083	110.6195	11,513
03/11/2023	2046 On 02-May-24			Bond Future	112.7837	110.9597	112.7837	110.9597	4,626
03/11/2023	2046 On 01-August-24			Bond Future	115.3285	113.4611	115.3285	113.4611	0
03/11/2023	2046 On 07-November-24			Bond Future	115.9316	114.0102	115.9316	114.0102	0
03/11/2023	2046 On 06-February-25			Bond Future	105.6814	105.6814	105.6814	105.6814	0
03/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	8328.6500	8328.6500	8.3287	8.3287	0
03/11/2023	2050 On 02-November-23			Bond Future	124.0400	124.0400	124.0400	124.0400	0
03/11/2023	2050 On 01-February-24			Bond Future	111.6686	110.1521	111.6686	110.1521	10,813
03/11/2023	2050 On 02-May-24			Bond Future	114.1767	112.6311	114.1767	112.6311	3,316
03/11/2023	2050 On 01-August-24			Bond Future	114.4479	112.8651	114.4479	112.8651	0
03/11/2023	2050 On 07-November-24			Bond Future	117.2323	115.6024	117.2323	115.6024	0
03/11/2023	2050 On 06-February-25			Bond Future	104.6219	104.6219	104.6219	104.6219	0
03/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	10978.1100	10978.1100	10.9781	10.9781	0
03/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
03/11/2023	AL37 On 01-February-24			Index Future	930.4260	928.8760	930.4260	928.8760	0
03/11/2023	AL37 On 02-May-24			Index Future	951.1020	949.5600	951.1020	949.5600	0
03/11/2023	AL37 On 01-August-24			Index Future	972.3510	970.7560	972.3510	970.7560	0
03/11/2023	AL37 On 07-November-24			Index Future	995.7940	994.0890	995.7940	994.0890	0
03/11/2023	AL37 On 06-February-25			Index Future	1016.7380	1016.7380	1016.7380	1,016.7380	0
03/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
03/11/2023	AL7T On 01-February-24			Index Future	1056.5180	1052.7640	1056.5180	1,052.7640	0
03/11/2023	AL7T On 02-May-24			Index Future	1079.9960	1076.2070	1079.9960	1,076.2070	0
03/11/2023	AL7T On 01-August-24			Index Future	1104.1240	1100.2290	1104.1240	1,100.2290	0
03/11/2023	AL7T On 07-November-24			Index Future	1130.7450	1126.6750	1130.7450	1,126.6750	0
03/11/2023	AL7T On 06-February-25			Index Future	1154.5270	1154.5270	1154.5270	1,154.5270	0
03/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
03/11/2023	ALBI On 01-February-24			Index Future	924.7130	921.3350	924.7130	921.3350	101
03/11/2023	ALBI On 02-May-24			Index Future	945.2630	941.8510	945.2630	941.8510	0
03/11/2023	ALBI On 01-August-24			Index Future	966.3810	962.8750	966.3810	962.8750	0
03/11/2023	ALBI On 07-November-24			Index Future	989.6800	986.0180	989.6800	986.0180	0
03/11/2023	ALBI On 06-February-25			Index Future	1010.4960	1010.4960	1010.4960	1,010.4960	0
03/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	ES33 On 02-November-23			Bond Future	12.5300	12.5300	73.0448	73.0448	0
03/11/2023	ES33 On 01-February-24			Bond Future	12.7970	12.8501	74.1309	73.9014	0
03/11/2023	ES33 On 02-May-24			Bond Future	12.9463	13.0011	71.9966	71.7652	0
03/11/2023	ES33 On 01-August-24			Bond Future	13.1008	13.1584	73.6205	73.3824	0
03/11/2023	ES33 On 07-November-24			Bond Future	13.2832	13.3450	71.6059	71.3565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	ES33 On 06-February-25			Bond Future	15.7185	15.7185	65.0367	65.0367	0
03/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	8694.9100	8694.9100	8.6949	8.6949	0
03/11/2023	ES42 On 02-November-23			Bond Future	12.7400	12.7400	70.4148	70.4148	0
03/11/2023	ES42 On 01-February-24			Bond Future	13.1964	13.2649	70.2635	69.9224	0
03/11/2023	ES42 On 02-May-24			Bond Future	13.3347	13.4054	67.5791	67.2335	0
03/11/2023	ES42 On 01-August-24			Bond Future	13.4745	13.5483	69.1028	68.7480	0
03/11/2023	ES42 On 07-November-24			Bond Future	13.6356	13.7139	66.5138	66.1449	0
03/11/2023	ES42 On 06-February-25			Bond Future	15.6470	15.6470	60.2525	60.2525	0
03/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	8140.9400	8140.9400	8.1409	8.1409	0
03/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0
03/11/2023	GOVI On 01-February-24			GOVI	911.2610	907.9380	911.2610	907.9380	713
03/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	312810.0000	279580.0000	31.2810	27.9580	0
03/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	312710.0000	279480.0000	31.2710	27.9480	0
03/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	312610.0000	279380.0000	31.2610	27.9380	0
03/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 02-May-24			GOVI	931.5120	928.1560	931.5120	928.1560	0
03/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	194580.0000	228140.0000	19.4580	22.8140	0
03/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	194680.0000	228240.0000	19.4680	22.8240	0
03/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	194780.0000	228340.0000	19.4780	22.8340	0
03/11/2023	GOVI On 01-August-24			GOVI	952.3220	948.8740	952.3220	948.8740	0
03/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	89520.0000	55040.0000	8.9520	5.5040	0
03/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	89420.0000	54940.0000	8.9420	5.4940	0
03/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	89320.0000	54840.0000	8.9320	5.4840	0
03/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	GOVI On 07-November-24			GOVI	975.2830	971.6810	975.2830	971.6810	0
03/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	265030.0000	229010.0000	26.5030	22.9010	0
03/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	264930.0000	228910.0000	26.4930	22.8910	0
03/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	264830.0000	228810.0000	26.4830	22.8810	0
03/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GOVI On 06-February-25			GOVI	995.7956	995.7956	995.7956	995.7956	0
03/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	237956.0000	237956.0000	23.7956	23.7956	0
03/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0
03/11/2023	IGOV On 01-February-24			Index Future	338.5330	336.0800	338.5330	336.0800	606
03/11/2023	IGOV On 02-May-24			Index Future	346.1370	343.6440	346.1370	343.6440	16
03/11/2023	IGOV On 01-August-24			Index Future	353.9480	351.3930	353.9480	351.3930	0
03/11/2023	IGOV On 07-November-24			Index Future	362.5650	359.9220	362.5650	359.9220	0
03/11/2023	IGOV On 06-February-25			Index Future	370.2670	370.2670	370.2670	370.2670	0
03/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3550	91.6400	91.6450	0
03/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3850	91.6300	91.6150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
03/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
03/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3600	8.3650	91.6400	91.6350	0
03/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
03/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1700	8.1800	91.8300	91.8200	0
03/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0600	8.0700	91.9400	91.9300	0
03/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8400	7.8300	92.1600	92.1700	0
03/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7700	7.8050	92.2300	92.1950	0
03/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6900	7.6900	92.3100	92.3100	0
03/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.6800	7.7250	92.3200	92.2750	0
03/11/2023	R035 On 02-November-23			Bond Future	11.4200	11.4200	85.6976	85.6976	0
03/11/2023	R035 On 01-February-24			Bond Future	11.9815	12.0394	85.1151	84.8130	60,024
03/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	159.7600	132.3700	0.1598	0.1324	400
03/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7730.5100	8005.2500	7.7305	8.0053	0
03/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	500.1700	420.4500	0.5002	0.4205	400
03/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5180.6200	5403.0300	5.1806	5.4030	0
03/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2757.7500	2447.7500	2.7578	2.4478	0
03/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1729.8500	1721.9800	1.7299	1.7220	0
03/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2789.0800	2477.8900	2.7891	2.4779	0
03/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1709.8900	1700.8300	1.7099	1.7008	0
03/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2820.5500	2508.3600	2.8206	2.5084	0
03/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1690.1300	1680.0700	1.6901	1.6801	0
03/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7584.8100	7253.2800	7.5848	7.2533	0
03/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	352.4700	323.0700	0.3525	0.3231	400
03/11/2023	R035 On 02-May-24			Bond Future	12.0922	12.1519	82.4939	82.1888	100,132
03/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1080.1000	982.3900	1.0801	0.9824	0
03/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5898.6000	6106.0200	5.8986	6.1060	0
03/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1093.4000	994.8500	1.0934	0.9949	0
03/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5856.3300	6062.9100	5.8563	6.0629	0
03/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1106.6200	1007.4200	1.1066	1.0074	0
03/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5814.0400	6019.9700	5.8140	6.0200	0
03/11/2023	R035 On 01-August-24			Bond Future	12.2059	12.2683	84.3359	84.0223	0
03/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2631.6500	2365.1300	2.6317	2.3651	0
03/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4762.7400	4809.8300	4.7627	4.8098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2654.4300	2386.4400	2.6544	2.3864	0
03/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4733.3600	4778.9800	4.7334	4.7790	0
03/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2677.3100	2407.8600	2.6773	2.4079	0
03/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4704.1200	4748.2800	4.7041	4.7483	0
03/11/2023	R035 On 07-November-24			Bond Future	12.3423	12.4090	81.8487	81.5212	19,584
03/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3411.1800	3170.1100	3.4112	3.1701	0
03/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4265.9700	4352.4800	4.2660	4.3525	0
03/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3435.9100	3193.4800	3.4359	3.1935	0
03/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4240.7400	4325.8900	4.2407	4.3259	0
03/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3460.7300	3216.6000	3.4607	3.2166	0
03/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4215.6400	4299.0900	4.2156	4.2991	0
03/11/2023	R035 On 06-February-25			Bond Future	14.5712	14.5712	74.4298	74.4298	0
03/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	884.0900	886.7900	0.8841	0.8868	0
03/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	10475.3800	10478.0800	10.4754	10.4781	0
03/11/2023	R053 On 02-November-23			Bond Future	12.8200	12.8200	92.0977	92.0977	0
03/11/2023	R053 On 01-February-24			Bond Future	12.4869	12.5811	97.3604	96.6779	0
03/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5015.8700	4339.4600	5.0159	4.3395	0
03/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1952.3200	1958.4300	1.9523	1.9584	0
03/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5062.6900	4384.5700	5.0627	4.3846	0
03/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1930.6200	1935.0200	1.9306	1.9350	0
03/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5109.4700	4429.8400	5.1095	4.4298	0
03/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1908.9700	1911.8600	1.9090	1.9119	0
03/11/2023	R053 On 02-May-24			Bond Future	12.5967	12.6940	93.6587	92.9653	5,189
03/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6088.1200	5458.2800	6.0881	5.4583	0
03/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3140.7900	3204.3200	3.1408	3.2043	0
03/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6131.8700	5500.8000	6.1319	5.5008	0
03/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3117.0200	3179.3200	3.1170	3.1793	0
03/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6175.7100	5543.1700	6.1757	5.5432	0
03/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3093.4400	3154.2700	3.0934	3.1543	0
03/11/2023	R053 On 01-August-24			Bond Future	12.7088	12.8103	95.7496	95.0387	0
03/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7038.0600	6272.2900	7.0381	6.2723	0
03/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4152.6200	4097.7000	4.1526	4.0977	0
03/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7079.4100	6312.4200	7.0794	6.3124	0
03/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4127.5100	4071.3700	4.1275	4.0714	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7121.1400	6352.6100	7.1211	6.3526	0
03/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4102.8800	4045.2000	4.1029	4.0452	0
03/11/2023	R053 On 07-November-24			Bond Future	12.8363	12.9433	92.1804	91.4452	0
03/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5777.3700	5135.1300	5.7774	5.1351	0
03/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6099.2500	6192.2000	6.0993	6.1922	0
03/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5813.8500	5168.4000	5.8139	5.1684	0
03/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6066.0800	6155.8200	6.0661	6.1558	0
03/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5850.0600	5201.7600	5.8501	5.2018	0
03/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6032.7300	6119.6200	6.0327	6.1196	0
03/11/2023	R053 On 06-February-25			Bond Future	14.7080	14.7080	83.6647	83.6647	0
03/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	2003.0100	2007.8800	2.0030	2.0079	0
03/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	12718.6300	12723.5000	12.7186	12.7235	0
03/11/2023	R186 On 02-November-23			Bond Future	9.3900	9.3900	106.9088	106.9088	0
03/11/2023	R186 On 01-February-24			Bond Future	8.9955	9.0379	105.0609	104.9529	74,227
03/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1628.7800	1521.2300	1.6288	1.5212	0
03/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	355.8500	356.2100	0.3559	0.3562	0
03/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1647.7800	1539.8500	1.6478	1.5399	0
03/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	349.8200	349.8000	0.3498	0.3498	0
03/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1667.0300	1558.7400	1.6670	1.5587	0
03/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	344.0500	343.6700	0.3441	0.3437	0
03/11/2023	R186 On 02-May-24			Bond Future	8.9909	9.0360	107.3953	107.2897	10,568
03/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	149.0100	223.9200	0.1490	0.2239	0
03/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2529.0300	2709.4800	2.5290	2.7095	0
03/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	151.7600	227.2900	0.1518	0.2273	0
03/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2507.6600	2688.7300	2.5077	2.6887	0
03/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	155.5800	230.7000	0.1556	0.2307	0
03/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2487.3600	2668.0200	2.4874	2.6680	0
03/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2170.9300	2116.9500	2.1709	2.1170	2,030
03/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	457.0200	508.5800	0.4570	0.5086	0
03/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3461.5200	3394.3000	3.4615	3.3943	0
03/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	225.0100	263.3300	0.2250	0.2633	2,030
03/11/2023	R186 On 01-August-24			Bond Future	8.9803	9.0317	104.4840	104.3739	0
03/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	900.9800	784.9600	0.9010	0.7850	0
03/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1546.4800	1540.5200	1.5465	1.5405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	911.6100	794.7900	0.9116	0.7948	0
03/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1535.5300	1528.7700	1.5355	1.5288	0
03/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	922.3000	804.6800	0.9223	0.8047	0
03/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1524.6400	1517.0800	1.5246	1.5171	0
03/11/2023	R186 On 07-November-24			Bond Future	8.9652	9.0282	106.9997	106.8788	31,899
03/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1527.0000	1376.1700	1.5270	1.3762	0
03/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1211.3100	1181.3100	1.2113	1.1813	0
03/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1539.2900	1387.8100	1.5393	1.3878	0
03/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1204.4900	1173.8400	1.2045	1.1738	0
03/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1551.1900	1399.4900	1.5512	1.3995	0
03/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1197.2900	1166.4200	1.1973	1.1664	0
03/11/2023	R186 On 06-February-25			Bond Future	16.4381	16.4381	92.2730	92.2730	0
03/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	0.0500	0.0500	0.0001	0.0001	0
03/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	11666.1300	11666.1300	11.6661	11.6661	0
03/11/2023	R197 On 02-November-23			Bond Future	338.1400	338.1400	338.1400	338.1400	0
03/11/2023	R202 On 02-November-23			Bond Future	256.0800	256.0800	256.0800	256.0800	0
03/11/2023	R202 On 01-February-24			Bond Future	254.7252	254.0005	254.7252	254.0005	5,070
03/11/2023	R202 On 02-May-24			Bond Future	260.4465	259.7169	260.4465	259.7169	0
03/11/2023	R202 On 01-August-24			Bond Future	261.2262	260.4749	261.2262	260.4749	0
03/11/2023	R202 On 07-November-24			Bond Future	267.5824	266.7933	267.5824	266.7933	0
03/11/2023	R202 On 06-February-25			Bond Future	239.0596	239.0596	239.0596	239.0596	0
03/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	27730.4500	27730.4500	27.7305	27.7305	0
03/11/2023	R209 On 02-November-23			Bond Future	11.3400	11.3400	67.1857	67.1857	0
03/11/2023	R209 On 01-February-24			Bond Future	12.0504	12.1028	65.6674	65.4271	14,578
03/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2088.5500	1840.1300	2.0886	1.8401	0
03/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1769.8000	1761.6700	1.7698	1.7617	0
03/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2114.1900	1864.8100	2.1142	1.8648	0
03/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1749.8000	1740.7100	1.7498	1.7407	0
03/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2139.9600	1889.5100	2.1400	1.8895	0
03/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1729.9900	1719.8300	1.7300	1.7198	0
03/11/2023	R209 On 02-May-24			Bond Future	12.1537	12.2074	63.9733	63.7306	0
03/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	852.9800	776.4000	0.8530	0.7764	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5535.9000	5702.0500	5.5359	5.7021	0
03/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	863.7000	786.5900	0.8637	0.7866	0
03/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5496.6600	5662.2800	5.4967	5.6623	0
03/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	874.6700	796.7400	0.8747	0.7967	0
03/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5457.7300	5622.5300	5.4577	5.6225	0
03/11/2023	R209 On 01-August-24			Bond Future	12.2598	12.3158	65.4017	65.1522	0
03/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2204.1800	1986.3000	2.2042	1.9863	0
03/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4397.6200	4429.2300	4.3976	4.4292	0
03/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2223.6800	2004.6100	2.2237	2.0046	0
03/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4370.3500	4400.7700	4.3704	4.4008	0
03/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2243.5000	2023.0200	2.2435	2.0230	0
03/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4343.4400	4372.4500	4.3434	4.3725	0
03/11/2023	R209 On 07-November-24			Bond Future	12.3812	12.4407	63.8184	63.5580	5,137
03/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3175.2200	2879.0900	3.1752	2.8791	0
03/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3933.4100	3897.6800	3.9334	3.8977	0
03/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3197.1500	2899.9400	3.1972	2.8999	0
03/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3910.7100	3873.9000	3.9107	3.8739	0
03/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3218.8800	2920.6000	3.2189	2.9206	0
03/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3887.8600	3849.9800	3.8879	3.8500	0
03/11/2023	R209 On 06-February-25			Bond Future	14.3174	14.3174	58.0207	58.0207	0
03/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	1036.7500	1039.5200	1.0368	1.0395	0
03/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	8523.9600	8526.7300	8.5240	8.5267	0
03/11/2023	R210 On 02-November-23			Bond Future	235.7400	235.7400	235.7400	235.7400	0
03/11/2023	R210 On 01-February-24			Bond Future	229.8907	230.0459	229.8907	230.0459	501
03/11/2023	R210 On 02-May-24			Bond Future	231.7960	231.9649	231.7960	231.9649	0
03/11/2023	R210 On 01-August-24			Bond Future	237.0264	237.1946	237.0264	237.1946	0
03/11/2023	R210 On 07-November-24			Bond Future	239.4550	239.6092	239.4550	239.6092	0
03/11/2023	R210 On 06-February-25			Bond Future	218.4140	218.4140	218.4140	218.4140	0
03/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	21196.0100	21196.0100	21.1960	21.1960	0
03/11/2023	R213 On 02-November-23			Bond Future	11.1200	11.1200	81.0355	81.0355	0
03/11/2023	R213 On 01-February-24			Bond Future	10.9709	11.0394	83.8963	83.6079	29,834
03/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3650.1900	3432.1000	3.6502	3.4321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	645.4200	715.7500	0.6454	0.7158	0
03/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3681.6100	3462.6100	3.6816	3.4626	0
03/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	636.6100	706.0300	0.6366	0.7060	0
03/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3713.1100	3493.0800	3.7131	3.4931	0
03/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	627.9100	696.3000	0.6279	0.6963	0
03/11/2023	R213 On 02-May-24			Bond Future	11.0605	11.1314	82.2014	81.9103	0
03/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	870.9100	847.4500	0.8709	0.8475	0
03/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4163.4700	4431.1400	4.1635	4.4311	0
03/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	882.6900	857.0000	0.8827	0.8570	0
03/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4132.0200	4397.4600	4.1320	4.3975	0
03/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	894.3900	866.8400	0.8944	0.8668	0
03/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4100.5100	4364.0900	4.1005	4.3641	0
03/11/2023	R213 On 01-August-24			Bond Future	11.1526	11.2275	84.0371	83.7379	0
03/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2189.8200	2016.1300	2.1898	2.0161	0
03/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3372.3500	3497.9200	3.3724	3.4979	0
03/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2208.5400	2033.2400	2.2085	2.0332	0
03/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3350.3000	3474.2600	3.3503	3.4743	0
03/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2227.3400	2050.7200	2.2273	2.0507	0
03/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3328.3600	3451.0000	3.3284	3.4510	0
03/11/2023	R213 On 07-November-24			Bond Future	11.2690	11.3497	82.4977	82.1849	0
03/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3038.0800	2737.6500	3.0381	2.7377	0
03/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3267.5500	3279.9300	3.2676	3.2799	0
03/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3058.7200	2756.6700	3.0587	2.7567	0
03/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3249.2300	3259.9900	3.2492	3.2600	0
03/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3079.7600	2776.0800	3.0798	2.7761	0
03/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3231.3400	3240.4700	3.2313	3.2405	0
03/11/2023	R213 On 06-February-25			Bond Future	14.0337	14.0337	75.1120	75.1120	0
03/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	466.3100	468.0300	0.4663	0.4680	0
03/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	9850.9700	9852.6900	9.8510	9.8527	0
03/11/2023	R214 On 02-November-23			Bond Future	11.4600	11.4600	64.2059	64.2059	0
03/11/2023	R214 On 01-February-24			Bond Future	12.3193	12.3873	61.7522	61.4330	14,154
03/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1498.6100	1291.3600	1.4986	1.2914	0
03/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2353.2300	2465.2300	2.3532	2.4652	0
03/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1520.7000	1311.6500	1.5207	1.3117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2327.1400	2437.3400	2.3271	2.4373	0
03/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1542.9600	1332.0000	1.5430	1.3320	0
03/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2301.2700	2409.5600	2.3013	2.4096	0
03/11/2023	R214 On 02-May-24			Bond Future	12.4179	12.4877	59.8195	59.4958	10,172
03/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	907.5600	799.6700	0.9076	0.7997	0
03/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5644.4800	5860.2800	5.6445	5.8603	0
03/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	919.1500	810.3100	0.9192	0.8103	0
03/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5603.6300	5818.4800	5.6036	5.8185	0
03/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	930.8400	821.0500	0.9308	0.8211	0
03/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5562.9400	5776.8400	5.5629	5.7768	0
03/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2032.2300	1757.2800	2.0322	1.7573	10,000
03/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3445.2000	3493.9400	3.4452	3.4939	0
03/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2075.4700	1797.2500	2.0755	1.7973	7,110
03/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3391.9300	3437.4000	3.3919	3.4374	0
03/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3948.0000	3573.3400	3.9480	3.5733	0
03/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1900.5200	1849.5500	1.9005	1.8496	17,110
03/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5930.0900	5538.8600	5.9301	5.5389	0
03/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1130.1700	1062.6300	1.1302	1.0626	17,110
03/11/2023	R214 On 01-August-24			Bond Future	12.5181	12.5906	61.1552	60.8231	0
03/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2536.6400	2249.5000	2.5366	2.2495	0
03/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4219.2500	4264.2200	4.2193	4.2642	0
03/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2557.8900	2269.4100	2.5579	2.2694	0
03/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4192.5000	4236.1300	4.1925	4.2361	0
03/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2579.4300	2289.2100	2.5794	2.2892	0
03/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4166.1000	4207.9900	4.1661	4.2080	0
03/11/2023	R214 On 07-November-24			Bond Future	12.6360	12.7124	59.3189	58.9741	0
03/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3644.7500	3329.2000	3.6448	3.3292	0
03/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3808.0200	3837.2500	3.8080	3.8373	0
03/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3668.4000	3351.2400	3.6684	3.3512	0
03/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3786.2000	3813.8200	3.7862	3.8138	0
03/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3692.1200	3373.3600	3.6921	3.3734	0
03/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3764.4900	3790.5100	3.7645	3.7905	0
03/11/2023	R214 On 06-February-25			Bond Future	14.4071	14.4071	53.9389	53.9389	0
03/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	1234.6700	1237.7200	1.2347	1.2377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	8136.4200	8139.4700	8.1364	8.1395	0
03/11/2023	R248 On 02-November-23			Bond Future	11.4800	11.4800	79.4108	79.4108	0
03/11/2023	R248 On 01-February-24			Bond Future	12.4754	12.5592	75.5911	75.1173	227,303
03/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	432.1800	336.8000	0.4322	0.3368	1,000
03/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6380.7600	6759.2400	6.3808	6.7592	0
03/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1499.2800	1183.1200	1.4993	1.1831	0
03/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3451.7400	3609.4400	3.4517	3.6094	0
03/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1523.0200	1204.0000	1.5230	1.2040	0
03/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3415.9100	3570.7500	3.4159	3.5708	0
03/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1546.9700	1224.9600	1.5470	1.2250	0
03/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3380.3700	3532.2200	3.3804	3.5322	0
03/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1904.4700	1541.7500	1.9045	1.5418	100
03/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2913.8600	3025.0000	2.9139	3.0250	0
03/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4584.5800	4085.5600	4.5846	4.0856	0
03/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1183.5000	1158.3400	1.1835	1.1583	1,100
03/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5646.1700	5136.5300	5.6462	5.1365	0
03/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	863.1700	827.3900	0.8632	0.8274	1,000
03/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7815.0900	7306.6400	7.8151	7.3066	0
03/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	461.7500	427.1600	0.4618	0.4272	1,100
03/11/2023	R248 On 02-May-24			Bond Future	12.5800	12.6664	72.8218	72.3407	12,631
03/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	849.5900	711.0400	0.8496	0.7110	1,500
03/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8044.1900	8386.7100	8.0442	8.3867	0
03/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	921.2000	774.3800	0.9212	0.7744	0
03/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7719.8200	8054.0700	7.7198	8.0541	0
03/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	933.5800	785.3700	0.9336	0.7854	0
03/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7666.5400	7999.4000	7.6665	7.9994	0
03/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	945.9100	796.4800	0.9459	0.7965	0
03/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7613.3100	7944.9500	7.6133	7.9450	0
03/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2803.2700	2445.9500	2.8033	2.4460	1,500
03/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3824.4900	3948.2400	3.8245	3.9482	0
03/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5231.9700	4772.3100	5.2320	4.7723	0
03/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2109.7200	2131.1300	2.1097	2.1311	1,500
03/11/2023	R248 On 01-August-24			Bond Future	12.6866	12.7765	74.4478	73.9545	13,000
03/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3035.2600	2631.5300	3.0353	2.6315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5226.2500	5315.8200	5.2263	5.3158	0
03/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3060.7100	2655.1100	3.0607	2.6551	0
03/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5193.5200	5281.2200	5.1935	5.2812	0
03/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3086.5200	2678.8000	3.0865	2.6788	0
03/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5161.2300	5246.8100	5.1612	5.2468	0
03/11/2023	R248 On 07-November-24			Bond Future	12.8116	12.9064	71.7858	71.2750	0
03/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4463.3600	4061.3100	4.4634	4.0613	0
03/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4634.9300	4743.7300	4.6349	4.7437	0
03/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4491.7400	4088.4400	4.4917	4.0884	0
03/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4608.8800	4716.4300	4.6089	4.7164	0
03/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4520.4800	4115.6400	4.5205	4.1156	0
03/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4583.2700	4689.2800	4.5833	4.6893	0
03/11/2023	R248 On 06-February-25			Bond Future	14.6483	14.6483	65.2334	65.2334	0
03/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	1315.1300	1318.6400	1.3151	1.3186	0
03/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	10698.1300	10701.6400	10.6981	10.7016	0
03/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0