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## INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	2025 On 01-February-24			Bond Future	175.4593	175.3265	175.4593	175.3265	11,960
04/12/2023	2025 On 02-May-24			Bond Future	179.3757	179.2399	179.3757	179.2399	0
04/12/2023	2025 On 01-August-24			Bond Future	181.4995	181.3608	181.4995	181.3608	0
04/12/2023	2025 On 07-November-24			Bond Future	185.7806	185.6379	185.7806	185.6379	75
04/12/2023	2029 On 01-February-24			Bond Future	128.3091	128.0451	128.3091	128.0451	7,360
04/12/2023	2029 On 02-May-24			Bond Future	129.7978	129.5282	129.7978	129.5282	0
04/12/2023	2029 On 01-August-24			Bond Future	132.6738	132.3979	132.6738	132.3979	0
04/12/2023	2029 On 07-November-24			Bond Future	134.3916	134.1095	134.3916	134.1095	66
04/12/2023	2029 On 06-February-25			Bond Future	137.2376	136.9489	137.2376	136.9489	0
04/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4837.6400	4548.9200	4.8376	4.5489	0
04/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	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
04/12/2023	2030 On 01-February-24			Bond Future	9.9845	10.0215	91.3480	91.1937	77,186
04/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	445.1700	427.1500	0.4452	0.4272	400
04/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2197.7100	2334.0200	2.1977	2.3340	0
04/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	974.1300	934.5900	0.9741	0.9346	500
04/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1370.1600	1484.9500	1.3702	1.4850	0
04/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1057.8600	1015.1900	1.0579	1.0152	1,360
04/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1286.0700	1397.7300	1.2861	1.3977	0
04/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1213.0300	1164.7200	1.2130	1.1647	500
04/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1148.4700	1254.4900	1.1485	1.2545	0
04/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1379.8700	1325.8300	1.3799	1.3258	400
04/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1023.7100	1124.0000	1.0237	1.1240	0
04/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1609.2300	1547.7300	1.6092	1.5477	200
04/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	879.8600	972.6900	0.8799	0.9727	0
04/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2263.6200	2183.5000	2.2636	2.1835	500
04/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	589.1400	663.3500	0.5891	0.6634	0
04/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4311.1400	4192.1600	4.3111	4.1922	0
04/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	189.1700	224.5200	0.1892	0.2245	700
04/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5436.3000	5304.6900	5.4363	5.3047	0
04/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	102.6200	125.3400	0.1026	0.1253	1,360
04/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5583.2400	5450.3200	5.5832	5.4503	0
04/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	94.7500	116.1600	0.0948	0.1162	0
04/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5620.0200	5486.7900	5.6200	5.4868	0
04/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	92.8900	113.9900	0.0929	0.1140	0
04/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5656.8000	5523.2500	5.6568	5.5233	0
04/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	91.0400	111.8200	0.0910	0.1118	0
04/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7060.0500	6917.3400	7.0601	6.9173	0
04/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	42.6000	54.2200	0.0426	0.0542	200
04/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7429.2000	7284.8100	7.4292	7.2848	0
04/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	34.8800	44.8200	0.0349	0.0448	500
04/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7466.0900	7321.5400	7.4661	7.3215	0
04/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	34.2000	43.9800	0.0342	0.0440	500
04/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8346.6800	8198.6000	8.3467	8.1986	0
04/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	19.4100	25.6600	0.0194	0.0257	400
04/12/2023	2030 On 02-May-24			Bond Future	10.0427	10.0817	93.3649	93.2071	19,737

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04/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1228.2700	1186.8800	1.2283	1.1869	1,000
04/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2792.6300	2908.9800	2.7926	2.9090	0
04/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1481.0100	1432.4700	1.4810	1.4325	0
04/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2428.2500	2537.4500	2.4283	2.5375	0
04/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1499.1300	1450.1000	1.4991	1.4501	0
04/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2405.4100	2514.1200	2.4054	2.5141	0
04/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1517.6100	1468.0900	1.5176	1.4681	0
04/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2382.9500	2491.1700	2.3830	2.4912	0
04/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2196.5100	2130.2800	2.1965	2.1303	1,000
04/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1723.4900	1815.0000	1.7235	1.8150	0
04/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3367.8000	3278.8600	3.3678	3.2789	500
04/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1069.2600	1138.0600	1.0693	1.1381	0
04/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3940.4000	3842.4900	3.9404	3.8425	1,080
04/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	862.4200	922.2500	0.8624	0.9223	0
04/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4852.2400	4742.3200	4.8522	4.7423	500
04/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	621.0000	668.8200	0.6210	0.6688	0
04/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7537.3800	7404.0000	7.5374	7.4040	0
04/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	248.6000	272.9600	0.2486	0.2730	1,000
04/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9003.0200	8860.0900	9.0030	8.8601	0
04/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	129.0000	143.8100	0.1290	0.1438	1,080
04/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11592.5700	11439.9100	11.5926	11.4399	0
04/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	33.6900	38.7700	0.0337	0.0388	500
04/12/2023	2030 On 01-August-24			Bond Future	10.1108	10.1522	91.4059	91.2445	0
04/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2911.5900	2833.4200	2.9116	2.8334	0
04/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1906.4600	1989.7000	1.9065	1.9897	0
04/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2934.7100	2856.1300	2.9347	2.8561	0
04/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1891.0900	1973.9200	1.8911	1.9739	0
04/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2958.2100	2879.2200	2.9582	2.8792	0
04/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1876.1100	1958.5300	1.8761	1.9585	0
04/12/2023	2030 On 07-November-24			Bond Future	10.1910	10.2351	93.5368	93.3713	1,652
04/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3881.7900	3789.8800	3.8818	3.7899	0
04/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1848.8400	1922.4800	1.8488	1.9225	0
04/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3906.1800	3813.9400	3.9062	3.8139	0
04/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1836.7200	1910.0300	1.8367	1.9100	0

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04/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3930.6200	3838.0400	3.9306	3.8380	0
04/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1824.6800	1897.6500	1.8247	1.8977	0
04/12/2023	2030 On 06-February-25			Bond Future	10.2944	10.3414	91.4834	91.3140	0
04/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3703.7200	3614.7400	3.7037	3.6147	0
04/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2326.3500	2406.8400	2.3264	2.4068	0
04/12/2023	2032 On 01-February-24			Bond Future	10.8686	10.9160	88.9635	88.7353	88,179
04/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	98.0100	91.3300	0.0980	0.0913	1,200
04/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4372.2900	4593.7600	4.3723	4.5938	0
04/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	722.3300	675.5800	0.7223	0.6756	500
04/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2080.1000	2261.5000	2.0801	2.2615	0
04/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1081.3800	1015.5100	1.0814	1.0155	1,200
04/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1607.4800	1769.7600	1.6075	1.7698	0
04/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1129.0900	1060.8600	1.1291	1.0609	200
04/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1558.0300	1717.9500	1.5580	1.7180	0
04/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1438.0700	1355.3900	1.4381	1.3554	8,500
04/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1286.9700	1432.4400	1.2870	1.4324	0
04/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1998.5900	1892.9500	1.9986	1.8930	500
04/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	939.4100	1061.9200	0.9394	1.0619	0
04/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2809.3600	2676.6300	2.8094	2.6766	0
04/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	620.9000	716.3200	0.6209	0.7163	17,000
04/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3626.2000	3471.9400	3.6262	3.4719	0
04/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	419.7000	493.5900	0.4197	0.4936	8,500
04/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4409.8000	4239.1600	4.4098	4.2392	0
04/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	291.7800	349.2900	0.2918	0.3493	200
04/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4730.9900	4554.6700	4.7310	4.5547	0
04/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	252.0400	303.8700	0.2520	0.3039	0
04/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4771.3300	4594.3400	4.7713	4.5943	0
04/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	247.4100	298.5700	0.2474	0.2986	0
04/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4811.8100	4634.1400	4.8118	4.6341	0
04/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	242.9500	293.4300	0.2430	0.2934	0
04/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5423.5000	5236.6700	5.4235	5.2367	0
04/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	184.4500	225.7700	0.1845	0.2258	0
04/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7492.6600	7284.5800	7.4927	7.2846	0
04/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	71.2300	91.3000	0.0712	0.0913	200

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04/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7990.3700	7779.0100	7.9904	7.7790	0
04/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	56.7300	73.5200	0.0567	0.0735	1,200
04/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8445.3800	8231.4700	8.4454	8.2315	0
04/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	46.0800	60.3200	0.0461	0.0603	500
04/12/2023	2032 On 02-May-24			Bond Future	10.9534	11.0030	86.7656	86.5325	61,830
04/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1166.7400	1113.0400	1.1667	1.1130	1,000
04/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4022.8200	4202.3000	4.0228	4.2023	0
04/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1472.6300	1407.3400	1.4726	1.4073	0
04/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3449.5600	3617.4500	3.4496	3.6175	0
04/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1491.4200	1425.4500	1.4914	1.4255	0
04/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3419.8300	3587.0400	3.4198	3.5870	0
04/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1510.3400	1443.7000	1.5103	1.4437	0
04/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3390.2800	3556.8200	3.3903	3.5568	0
04/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1529.6200	1462.3100	1.5296	1.4623	500
04/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3361.1100	3526.9800	3.3611	3.5270	0
04/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1568.1900	1499.5200	1.5682	1.4995	500
04/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3302.9000	3467.4100	3.3029	3.4674	0
04/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1687.5500	1614.7500	1.6876	1.6148	1,550
04/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3132.7400	3293.1200	3.1327	3.2931	0
04/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2150.3400	2062.6700	2.1503	2.0627	1,000
04/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2591.8900	2737.4000	2.5919	2.7374	0
04/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2732.1500	2628.0100	2.7322	2.6280	500
04/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2091.5100	2220.5500	2.0915	2.2206	0
04/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3063.1500	2950.5300	3.0632	2.9505	0
04/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1864.8700	1985.4300	1.8649	1.9854	500
04/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3472.4800	3350.2400	3.4725	3.3502	1,550
04/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1629.5800	1740.5200	1.6296	1.7405	0
04/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4951.2400	4800.2800	4.9512	4.8003	0
04/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1034.6600	1116.8800	1.0347	1.1169	500
04/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8908.9300	8711.8200	8.9089	8.7118	0
04/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	338.4400	374.5100	0.3384	0.3745	1,000
04/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9947.3000	9741.6800	9.9473	9.7417	0
04/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	237.5200	265.0800	0.2375	0.2651	500
04/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10576.6100	10366.2800	10.5766	10.3663	0

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04/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	185.8900	208.7400	0.1859	0.2087	1,550
04/12/2023	2032 On 01-August-24			Bond Future	11.0465	11.0985	88.6671	88.4286	0
04/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3171.5100	3063.3200	3.1715	3.0633	0
04/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2788.7700	2919.0800	2.7888	2.9191	0
04/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3197.1600	3088.4000	3.1972	3.0884	0
04/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2768.7100	2898.4500	2.7687	2.8985	0
04/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3222.9000	3113.5700	3.2229	3.1136	0
04/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2748.7700	2877.9400	2.7488	2.8779	0
04/12/2023	2032 On 07-November-24			Bond Future	11.1619	11.2167	86.5678	86.3234	1,360
04/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3863.0400	3734.7700	3.8630	3.7348	0
04/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2499.4300	2615.5700	2.4994	2.6156	0
04/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3889.8100	3761.0100	3.8898	3.7610	0
04/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2482.4100	2598.0200	2.4824	2.5980	0
04/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3916.9700	3787.6400	3.9170	3.7876	0
04/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2465.8200	2580.9000	2.4658	2.5809	0
04/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4333.5800	4196.5300	4.3336	4.1965	1,615
04/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2229.5600	2336.9200	2.2296	2.3369	0
04/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9824.0800	9623.2800	9.8241	9.6233	0
04/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	681.7300	725.3400	0.6817	0.7253	1,615
04/12/2023	2032 On 06-February-25			Bond Future	11.2934	11.3510	88.3765	88.1266	0
04/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4493.4900	4356.3800	4.4935	4.3564	0
04/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2664.7800	2777.6100	2.6648	2.7776	0
04/12/2023	2033 On 01-February-24			Bond Future	121.6572	121.8440	121.6572	121.8440	8,052
04/12/2023	2033 On 02-May-24			Bond Future	122.9011	123.0922	122.9011	123.0922	0
04/12/2023	2033 On 01-August-24			Bond Future	125.6244	125.8194	125.6244	125.8194	0
04/12/2023	2033 On 07-November-24			Bond Future	127.0780	127.2778	127.0780	127.2778	0
04/12/2023	2033 On 06-February-25			Bond Future	129.7692	129.9726	129.7692	129.9726	0
04/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	4829.1500	5032.6100	4.8292	5.0326	0
04/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	2037 On 01-February-24			Bond Future	11.9673	11.9839	77.5696	77.4798	135,286
04/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2090.1000	2082.5000	2.0901	2.0825	2,500
04/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1430.6200	1512.7700	1.4306	1.5128	0
04/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2830.9700	2812.5100	2.8310	2.8125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1009.5500	1080.8400	1.0096	1.0808	0
04/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2866.9500	2847.9800	2.8670	2.8480	0
04/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	993.3300	1064.1100	0.9933	1.0641	0
04/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2902.9900	2883.5000	2.9030	2.8835	0
04/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	977.2200	1047.4800	0.9772	1.0475	0
04/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5307.0400	5257.3800	5.3070	5.2574	0
04/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	346.7400	386.8300	0.3467	0.3868	2,500
04/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9681.8300	9602.8600	9.6818	9.6029	0
04/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	51.8900	62.6700	0.0519	0.0627	2,500
04/12/2023	2037 On 02-May-24			Bond Future	12.0747	12.0919	79.2822	79.1905	0
04/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1282.5500	1277.1100	1.2826	1.2771	0
04/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4826.6400	4912.9100	4.8266	4.9129	0
04/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1300.6300	1295.0300	1.3006	1.2950	0
04/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4787.9700	4874.0800	4.7880	4.8741	0
04/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1318.8800	1313.1100	1.3189	1.3131	0
04/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4749.5200	4835.4600	4.7495	4.8355	0
04/12/2023	2037 On 01-August-24			Bond Future	12.1919	12.2099	76.7640	76.6701	0
04/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3198.5500	3173.3500	3.1986	3.1734	0
04/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3734.0100	3802.7600	3.7340	3.8028	0
04/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3225.5100	3200.1000	3.2255	3.2001	0
04/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3708.2000	3776.7400	3.7082	3.7767	0
04/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3252.5700	3226.9500	3.2526	3.2270	1,383
04/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3682.5400	3750.8700	3.6825	3.7509	0
04/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6625.5400	6577.8400	6.6255	6.5778	0
04/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1751.4400	1797.6900	1.7514	1.7977	1,383
04/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8974.3300	8915.1800	8.9743	8.9152	0
04/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1108.7900	1143.5900	1.1088	1.1436	1,383
04/12/2023	2037 On 07-November-24			Bond Future	12.3216	12.3404	78.5527	78.4562	9,175
04/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4815.4600	4778.4200	4.8155	4.7784	0
04/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3556.0700	3615.4900	3.5561	3.6155	0
04/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4845.1700	4807.9400	4.8452	4.8079	0
04/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3535.7300	3594.9600	3.5357	3.5950	0
04/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4874.9400	4837.5400	4.8749	4.8375	0
04/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3515.4900	3574.5500	3.5155	3.5746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2037 On 06-February-25			Bond Future	12.4629	12.4826	75.9338	75.8350	0
04/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5222.5200	5180.5400	5.2225	5.1805	0
04/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3749.4400	3806.2800	3.7494	3.8063	0
04/12/2023	2038 On 01-February-24			Bond Future	130.3996	130.3862	130.3996	130.3862	3,549
04/12/2023	2038 On 02-May-24			Bond Future	133.3102	133.2966	133.3102	133.2966	1,706
04/12/2023	2038 On 01-August-24			Bond Future	134.1818	134.1682	134.1818	134.1682	0
04/12/2023	2038 On 07-November-24			Bond Future	137.3459	137.3315	137.3459	137.3315	0
04/12/2023	2038 On 06-February-25			Bond Future	138.1215	138.1065	138.1215	138.1065	0
04/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	2891.4500	2876.5400	2.8915	2.8765	0
04/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	2040 On 01-February-24			Bond Future	12.2347	12.2616	77.6678	77.5144	126,752
04/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2044.4500	2008.4500	2.0445	2.0085	0
04/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1672.7900	1790.1700	1.6728	1.7902	0
04/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2140.5600	2102.3600	2.1406	2.1024	0
04/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1599.2200	1714.4000	1.5992	1.7144	0
04/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2173.0700	2134.1300	2.1731	2.1341	0
04/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1575.3000	1689.7400	1.5753	1.6897	0
04/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2205.8000	2166.1100	2.2058	2.1661	0
04/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1551.6600	1665.3500	1.5517	1.6654	0
04/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4298.3900	4217.0000	4.2984	4.2170	0
04/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	641.2500	713.2400	0.6413	0.7132	0
04/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8768.5300	8636.8200	8.7685	8.6368	0
04/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	107.4200	129.0900	0.1074	0.1291	0
04/12/2023	2040 On 02-May-24			Bond Future	12.3452	12.3732	79.3826	79.2258	0
04/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1198.5500	1177.6600	1.1986	1.1777	0
04/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5571.0500	5706.9000	5.5711	5.7069	0
04/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1216.3000	1195.0700	1.2163	1.1951	0
04/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5527.6100	5663.1200	5.5276	5.6631	0
04/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1234.0300	1212.4600	1.2340	1.2125	0
04/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5484.2300	5619.4000	5.4842	5.6194	0
04/12/2023	2040 On 01-August-24			Bond Future	12.4656	12.4946	76.6161	76.4558	0
04/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3307.2500	3252.1200	3.3073	3.2521	0
04/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4117.9900	4223.2500	4.1180	4.2233	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3335.5700	3280.0700	3.3356	3.2801	0
04/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4090.1800	4195.0700	4.0902	4.1951	0
04/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3363.7400	3307.8700	3.3637	3.3079	0
04/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4062.2900	4166.8100	4.0623	4.1668	0
04/12/2023	2040 On 07-November-24			Bond Future	12.5977	12.6281	78.4011	78.2367	8,697
04/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5085.1900	5010.4600	5.0852	5.0105	0
04/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3787.6900	3877.3900	3.7877	3.8774	0
04/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5116.1700	5041.1300	5.1162	5.0411	0
04/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3765.8600	3855.2500	3.7659	3.8553	0
04/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5147.2200	5071.8700	5.1472	5.0719	0
04/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3744.1600	3833.2400	3.7442	3.8332	0
04/12/2023	2040 On 06-February-25			Bond Future	12.7405	12.7721	75.5280	75.3598	0
04/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5278.9900	5200.1100	5.2790	5.2001	0
04/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4176.3200	4265.7200	4.1763	4.2657	0
04/12/2023	2044 On 01-February-24			Bond Future	12.3175	12.3289	73.8350	73.7692	99,458
04/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1730.0000	1744.6300	1.7300	1.7446	0
04/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2003.1400	2083.5500	2.0031	2.0836	0
04/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1759.3000	1773.6800	1.7593	1.7737	0
04/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1974.7300	2054.8900	1.9747	2.0549	0
04/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1788.7200	1802.8500	1.7887	1.8029	0
04/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1946.5200	2026.4300	1.9465	2.0264	0
04/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4392.0700	4378.4300	4.3921	4.3784	0
04/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	643.1900	695.3300	0.6432	0.6953	15,000
04/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5464.4500	5440.1700	5.4645	5.4402	0
04/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	422.4900	463.9900	0.4225	0.4640	5,000
04/12/2023	2044 On 02-May-24			Bond Future	12.4245	12.4364	75.4652	75.3979	27
04/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1122.8400	1127.4200	1.1228	1.1274	0
04/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5730.5300	5802.3500	5.7305	5.8024	0
04/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1140.0300	1144.5500	1.1400	1.1446	0
04/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5685.2000	5756.9600	5.6852	5.7570	0
04/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1157.5600	1162.0200	1.1576	1.1620	0
04/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5640.2900	5711.9900	5.6403	5.7120	0
04/12/2023	2044 On 01-August-24			Bond Future	12.5406	12.5530	72.7380	72.6691	0
04/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3044.3900	3035.4300	3.0444	3.0354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4518.2800	4578.2400	4.5183	4.5782	0
04/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3071.6900	3062.5900	3.0717	3.0626	0
04/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4488.1100	4547.9300	4.4881	4.5479	0
04/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3098.8700	3089.6300	3.0989	3.0896	0
04/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4457.8800	4517.5600	4.4579	4.5176	0
04/12/2023	2044 On 07-November-24			Bond Future	12.6676	12.6806	74.4325	74.3617	0
04/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5039.1400	5017.7400	5.0391	5.0177	0
04/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3786.7700	3836.1800	3.7868	3.8362	0
04/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5069.9300	5048.3900	5.0699	5.0484	0
04/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3764.4900	3813.7600	3.7645	3.8138	0
04/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5101.0600	5079.3900	5.1011	5.0794	0
04/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3742.6200	3791.7600	3.7426	3.7918	0
04/12/2023	2044 On 06-February-25			Bond Future	12.8042	12.8178	71.6017	71.5290	0
04/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5380.9300	5356.0600	5.3809	5.3561	0
04/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4238.3400	4286.1300	4.2383	4.2861	0
04/12/2023	2046 On 01-February-24			Bond Future	115.2087	114.4907	115.2087	114.4907	11,904
04/12/2023	2046 On 02-May-24			Bond Future	115.6192	114.8858	115.6192	114.8858	4,626
04/12/2023	2046 On 01-August-24			Bond Future	118.1809	117.4309	118.1809	117.4309	0
04/12/2023	2046 On 07-November-24			Bond Future	118.7493	117.9824	118.7493	117.9824	0
04/12/2023	2046 On 06-February-25			Bond Future	121.2622	120.4784	121.2622	120.4784	0
04/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7252.1700	6468.4200	7.2522	6.4684	0
04/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	2050 On 01-February-24			Bond Future	114.7900	113.4012	114.7900	113.4012	10,813
04/12/2023	2050 On 02-May-24			Bond Future	117.3522	115.9323	117.3522	115.9323	3,316
04/12/2023	2050 On 01-August-24			Bond Future	117.6331	116.1823	117.6331	116.1823	0
04/12/2023	2050 On 07-November-24			Bond Future	120.4071	118.9216	120.4071	118.9216	0
04/12/2023	2050 On 06-February-25			Bond Future	120.5790	119.0622	120.5790	119.0622	0
04/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4978.9700	3462.1500	4.9790	3.4622	0
04/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	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
04/12/2023	AL37 On 01-February-24			Index Future	940.5420	939.4400	940.5420	939.4400	0
04/12/2023	AL37 On 02-May-24			Index Future	961.3070	960.1820	961.3070	960.1820	0
04/12/2023	AL37 On 01-August-24			Index Future	982.3930	981.2360	982.3930	981.2360	0
04/12/2023	AL37 On 07-November-24			Index Future	1005.3480	1004.1540	1005.3480	1,004.1540	0
04/12/2023	AL37 On 06-February-25			Index Future	1026.4540	1025.2220	1026.4540	1,025.2220	0
04/12/2023	AL7T On 01-February-24			Index Future	1081.0870	1078.2590	1081.0870	1,078.2590	0
04/12/2023	AL7T On 02-May-24			Index Future	1104.9560	1102.0660	1104.9560	1,102.0660	0
04/12/2023	AL7T On 01-August-24			Index Future	1129.1930	1126.2310	1129.1930	1,126.2310	0
04/12/2023	AL7T On 07-November-24			Index Future	1155.5780	1152.5350	1155.5780	1,152.5350	0
04/12/2023	AL7T On 06-February-25			Index Future	1179.8380	1176.7160	1179.8380	1,176.7160	0
04/12/2023	ALBI On 01-February-24			Index Future	941.2590	939.5970	941.2590	939.5970	100
04/12/2023	ALBI On 02-May-24			Index Future	962.0400	960.3420	962.0400	960.3420	0
04/12/2023	ALBI On 01-August-24			Index Future	983.1420	981.3990	983.1420	981.3990	0
04/12/2023	ALBI On 07-November-24			Index Future	1006.1150	1004.3210	1006.1150	1,004.3210	0
04/12/2023	ALBI On 06-February-25			Index Future	1027.2370	1025.3920	1027.2370	1,025.3920	0
04/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C186 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
04/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	ES33 On 01-February-24			Bond Future	12.4443	12.4664	75.6785	75.5799	0
04/12/2023	ES33 On 02-May-24			Bond Future	12.5806	12.6037	73.5690	73.4681	0
04/12/2023	ES33 On 01-August-24			Bond Future	12.7259	12.7501	75.1983	75.0951	0
04/12/2023	ES33 On 07-November-24			Bond Future	12.9030	12.9285	73.1671	73.0611	0
04/12/2023	ES33 On 06-February-25			Bond Future	13.0966	13.1234	74.7112	74.6026	0
04/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	979.5800	871.0400	0.9796	0.8710	0
04/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	ES42 On 01-February-24			Bond Future	12.9772	12.9941	71.3744	71.2878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	ES42 On 02-May-24			Bond Future	13.1086	13.1261	68.7050	68.6166	0
04/12/2023	ES42 On 01-August-24			Bond Future	13.2450	13.2633	70.2259	70.1354	0
04/12/2023	ES42 On 07-November-24			Bond Future	13.4066	13.4258	67.6118	67.5188	0
04/12/2023	ES42 On 06-February-25			Bond Future	13.5741	13.5941	69.0356	68.9403	0
04/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	642.1200	546.8400	0.6421	0.5468	0
04/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 01-February-24			GOVI	927.7920	926.1160	927.7920	926.1160	711
04/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	478120.0000	461360.0000	47.8120	46.1360	0
04/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	478020.0000	461260.0000	47.8020	46.1260	0
04/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	477920.0000	461160.0000	47.7920	46.1160	0
04/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 02-May-24			GOVI	948.2760	946.5640	948.2760	946.5640	0
04/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	26940.0000	44060.0000	2.6940	4.4060	0
04/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	27040.0000	44160.0000	2.7040	4.4160	0
04/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	27140.0000	44260.0000	2.7140	4.4260	0
04/12/2023	GOVI On 01-August-24			GOVI	969.0760	967.3190	969.0760	967.3190	0
04/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	257060.0000	239490.0000	25.7060	23.9490	0
04/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	256960.0000	239390.0000	25.6960	23.9390	0
04/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	256860.0000	239290.0000	25.6860	23.9290	0
04/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 07-November-24			GOVI	991.7200	989.9120	991.7200	989.9120	0
04/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	429400.0000	411320.0000	42.9400	41.1320	0
04/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	429300.0000	411220.0000	42.9300	41.1220	0
04/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	429200.0000	411120.0000	42.9200	41.1120	0
04/12/2023	GOVI On 07-November-24	948.80	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
04/12/2023	GOVI On 06-February-25			GOVI	1012.5400	1010.6810	1012.5400	1,010.6810	0
04/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	405400.0000	386810.0000	40.5400	38.6810	0
04/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/12/2023	IGOV On 01-February-24			Index Future	344.0930	343.1200	344.0930	343.1200	606
04/12/2023	IGOV On 02-May-24			Index Future	351.7730	350.7790	351.7730	350.7790	16
04/12/2023	IGOV On 01-August-24			Index Future	359.5710	358.5520	359.5710	358.5520	0
04/12/2023	IGOV On 07-November-24			Index Future	368.0590	367.0120	368.0590	367.0120	0
04/12/2023	IGOV On 06-February-25			Index Future	375.8640	374.7900	375.8640	374.7900	0
04/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3440	8.3450	91.6560	91.6550	0
04/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3340	8.3360	91.6660	91.6640	0
04/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2950	8.2980	91.7050	91.7020	0
04/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2770	8.2790	91.7230	91.7210	0
04/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1830	8.1860	91.8170	91.8140	0
04/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1630	8.1650	91.8370	91.8350	0
04/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0450	8.0480	91.9550	91.9520	0
04/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8240	7.8260	92.1760	92.1740	0
04/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5040	7.5070	92.4960	92.4930	0
04/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3770	7.3770	92.6230	92.6230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2850	7.2860	92.7150	92.7140	0
04/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2320	7.2350	92.7680	92.7650	0
04/12/2023	R035 On 01-February-24			Bond Future	11.6131	11.6555	87.0715	86.8432	68,179
04/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	141.0400	137.0900	0.1410	0.1371	400
04/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5755.3400	5979.7300	5.7553	5.9797	0
04/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	603.1900	577.6300	0.6032	0.5776	400
04/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3327.1900	3529.9700	3.3272	3.5300	0
04/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3641.1000	3506.2100	3.6411	3.5062	0
04/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	656.7500	750.2000	0.6568	0.7502	0
04/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3680.8900	3544.9800	3.6809	3.5450	0
04/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	645.2500	737.6800	0.6453	0.7377	0
04/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3720.8000	3583.8800	3.7208	3.5839	0
04/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	633.9300	725.3500	0.6339	0.7254	0
04/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9244.5200	9032.1500	9.2445	9.0322	0
04/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	55.7300	71.7000	0.0557	0.0717	400
04/12/2023	R035 On 02-May-24			Bond Future	11.7111	11.7551	84.4822	84.2488	105,087
04/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1457.4100	1401.2000	1.4574	1.4012	0
04/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4287.6000	4464.7600	4.2876	4.4648	0
04/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1477.1000	1420.2500	1.4771	1.4203	0
04/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4251.7200	4428.2400	4.2517	4.4282	0
04/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1497.1500	1439.6500	1.4972	1.4397	0
04/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4216.2600	4392.1300	4.2163	4.3921	0
04/12/2023	R035 On 01-August-24			Bond Future	11.8155	11.8615	86.3339	86.0952	0
04/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3381.9300	3281.9100	3.3819	3.2819	0
04/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3515.0600	3653.7600	3.5151	3.6538	0
04/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3410.0700	3309.4900	3.4101	3.3095	0
04/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3491.0400	3629.1800	3.4910	3.6292	0
04/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3438.3100	3337.1700	3.4383	3.3372	0
04/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3467.1600	3604.7400	3.4672	3.6047	0
04/12/2023	R035 On 07-November-24			Bond Future	11.9465	11.9946	83.8317	83.5870	19,788
04/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4321.9800	4200.1300	4.3220	4.2001	0
04/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3193.8500	3316.6100	3.1939	3.3166	0
04/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4351.4700	4229.1000	4.3515	4.2291	0
04/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3173.3800	3295.6200	3.1734	3.2956	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4381.0300	4258.1500	4.3810	4.2582	0
04/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3153.0200	3274.7500	3.1530	3.2748	0
04/12/2023	R035 On 06-February-25			Bond Future	12.0920	12.1423	85.5837	85.3335	0
04/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4908.4000	4777.4700	4.9084	4.7775	0
04/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3345.8500	3465.0600	3.3459	3.4651	0
04/12/2023	R053 On 01-February-24			Bond Future	12.2346	12.2460	99.2355	99.1491	0
04/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5814.2700	5797.9000	5.8143	5.7979	0
04/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	875.6100	945.6000	0.8756	0.9456	0
04/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5868.7800	5851.8400	5.8688	5.8518	0
04/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	861.6000	931.0200	0.8616	0.9310	0
04/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5923.5100	5906.0100	5.9235	5.9060	0
04/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	847.9000	916.7600	0.8479	0.9168	0
04/12/2023	R053 On 02-May-24			Bond Future	12.3364	12.3483	95.5618	95.4736	5,189
04/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7127.7400	7104.9800	7.1277	7.1050	0
04/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2277.2500	2342.7700	2.2773	2.3428	0
04/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7176.0200	7153.0000	7.1760	7.1530	0
04/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2258.0100	2323.2700	2.2580	2.3233	0
04/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7224.1600	7200.8700	7.2242	7.2009	0
04/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2238.7300	2303.7200	2.2387	2.3037	0
04/12/2023	R053 On 01-August-24			Bond Future	12.4438	12.4561	97.6557	97.5653	0
04/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7995.7000	7966.0100	7.9957	7.9660	0
04/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3204.1200	3264.8700	3.2041	3.2649	0
04/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8041.2900	8011.4000	8.0413	8.0114	0
04/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3183.2500	3243.8000	3.1833	3.2438	0
04/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8086.9300	8056.8400	8.0869	8.0568	0
04/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3162.5300	3222.8800	3.1625	3.2229	0
04/12/2023	R053 On 07-November-24			Bond Future	12.5700	12.5829	94.0602	93.9672	0
04/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6777.5400	6750.5100	6.7775	6.7505	0
04/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5219.6100	5285.5500	5.2196	5.2856	0
04/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6818.0600	6790.8700	6.8181	6.7909	0
04/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5190.4800	5256.2600	5.1905	5.2563	0
04/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6858.6600	6831.3000	6.8587	6.8313	0
04/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5161.5200	5227.1300	5.1615	5.2271	0
04/12/2023	R053 On 06-February-25			Bond Future	12.7031	12.7167	96.0229	95.9276	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7252.3700	7219.8800	7.2524	7.2199	0
04/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5609.7400	5672.5700	5.6097	5.6726	0
04/12/2023	R186 On 01-February-24			Bond Future	8.7409	8.7729	105.7107	105.6286	77,373
04/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2039.4800	1978.6400	2.0395	1.9786	0
04/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	116.6800	137.9200	0.1167	0.1379	0
04/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2061.8800	2000.7100	2.0619	2.0007	0
04/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	114.0500	134.9600	0.1141	0.1350	0
04/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2084.3200	2022.8200	2.0843	2.0228	0
04/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	111.4700	132.0500	0.1115	0.1321	0
04/12/2023	R186 On 02-May-24			Bond Future	8.7149	8.7504	108.0447	107.9608	10,568
04/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	261.7500	250.2400	0.2618	0.2502	0
04/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1992.3800	2064.7200	1.9924	2.0647	0
04/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	267.4500	255.7300	0.2675	0.2557	0
04/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1973.9600	2046.0900	1.9740	2.0461	0
04/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	273.2500	261.3000	0.2733	0.2613	0
04/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1955.6400	2027.5400	1.9556	2.0275	0
04/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2655.6500	2595.7600	2.6557	2.5958	2,030
04/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	292.3500	316.3100	0.2924	0.3163	0
04/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4016.8700	3946.1300	4.0169	3.9461	0
04/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	130.9700	144.0800	0.1310	0.1441	2,030
04/12/2023	R186 On 01-August-24			Bond Future	8.6915	8.7314	105.1046	105.0186	0
04/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1109.0200	1073.3400	1.1090	1.0733	0
04/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1133.8800	1184.1900	1.1339	1.1842	0
04/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1121.3500	1085.4200	1.1214	1.0854	0
04/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1124.6300	1174.6900	1.1246	1.1747	0
04/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1134.1000	1097.9100	1.1341	1.0979	0
04/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1115.8000	1165.6000	1.1158	1.1656	0
04/12/2023	R186 On 07-November-24			Bond Future	8.6764	8.7221	107.5558	107.4674	45,250
04/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1788.2500	1740.3200	1.7883	1.7403	0
04/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	916.4400	956.8900	0.9164	0.9569	0
04/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1801.7000	1753.5900	1.8017	1.7536	0
04/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	910.7800	951.0500	0.9108	0.9511	0
04/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1815.1900	1766.8900	1.8152	1.7669	0
04/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	905.1700	945.2500	0.9052	0.9453	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R186 On 06-February-25			Bond Future	8.7080	8.7609	104.4901	104.3993	0
04/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1585.1500	1538.0300	1.5852	1.5380	0
04/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1034.1800	1077.8200	1.0342	1.0778	0
04/12/2023	R202 On 01-February-24			Bond Future	257.4534	259.1324	257.4534	259.1324	5,070
04/12/2023	R202 On 02-May-24			Bond Future	263.1998	264.9164	263.1998	264.9164	0
04/12/2023	R202 On 01-August-24			Bond Future	263.9054	265.6611	263.9054	265.6611	0
04/12/2023	R202 On 07-November-24			Bond Future	270.1296	271.9257	270.1296	271.9257	6
04/12/2023	R202 On 06-February-25			Bond Future	270.5900	272.4254	270.5900	272.4254	0
04/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3799.9900	5635.4000	3.8000	5.6354	0
04/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	R209 On 01-February-24			Bond Future	11.7137	11.7352	67.2424	67.1400	14,301
04/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2668.6300	2632.3300	2.6686	2.6323	0
04/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	774.8400	840.9800	0.7748	0.8410	0
04/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2701.2500	2664.3900	2.7013	2.6644	0
04/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	761.8200	827.4000	0.7618	0.8274	0
04/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2734.0000	2696.5800	2.7340	2.6966	0
04/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	748.9900	814.0100	0.7490	0.8140	0
04/12/2023	R209 On 02-May-24			Bond Future	11.8065	11.8289	65.5740	65.4693	0
04/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1106.7200	1094.1600	1.1067	1.0942	0
04/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4188.9800	4281.0800	4.1890	4.2811	0
04/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1122.4800	1109.6900	1.1225	1.1097	0
04/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4154.7800	4246.6500	4.1548	4.2467	0
04/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1138.5300	1125.5100	1.1385	1.1255	0
04/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4120.9300	4212.5700	4.1209	4.2126	0
04/12/2023	R209 On 01-August-24			Bond Future	11.9056	11.9288	67.0110	66.9039	0
04/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2706.0100	2672.1200	2.7060	2.6721	0
04/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3290.0900	3363.3600	3.2901	3.3634	0
04/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2729.5800	2695.4400	2.7296	2.6954	0
04/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3266.8900	3339.9100	3.2669	3.3399	0
04/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2753.4600	2719.0600	2.7535	2.7191	0
04/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3244.0400	3316.8000	3.2440	3.3168	0
04/12/2023	R209 On 07-November-24			Bond Future	12.0235	12.0477	65.4169	65.3070	5,237
04/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3933.4800	3887.0200	3.9335	3.8870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3093.2400	3156.6900	3.0932	3.1567	0
04/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3959.0700	3912.3900	3.9591	3.9124	0
04/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3074.2000	3137.4300	3.0742	3.1374	0
04/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3984.7200	3937.8200	3.9847	3.9378	0
04/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3055.2700	3118.2800	3.0553	3.1183	0
04/12/2023	R209 On 06-February-25			Bond Future	12.1505	12.1757	66.7837	66.6711	0
04/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4406.4300	4354.0800	4.4064	4.3541	0
04/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3130.7000	3190.8800	3.1307	3.1909	0
04/12/2023	R210 On 01-February-24			Bond Future	232.6364	231.8747	232.6364	231.8747	501
04/12/2023	R210 On 02-May-24			Bond Future	234.5530	233.7751	234.5530	233.7751	0
04/12/2023	R210 On 01-August-24			Bond Future	239.7499	238.9542	239.7499	238.9542	0
04/12/2023	R210 On 07-November-24			Bond Future	242.0418	241.2282	242.0418	241.2282	60
04/12/2023	R210 On 06-February-25			Bond Future	247.1659	246.3339	247.1659	246.3339	0
04/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7555.8700	6723.9200	7.5559	6.7239	0
04/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2023	R213 On 01-February-24			Bond Future	10.5259	10.5733	85.8024	85.5966	29,281
04/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5073.9100	4904.6400	5.0739	4.9046	0
04/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	163.0600	199.5900	0.1631	0.1996	0
04/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5111.1400	4941.3700	5.1111	4.9414	0
04/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	160.0600	196.0900	0.1601	0.1961	0
04/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5148.3400	4978.0700	5.1483	4.9781	0
04/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	157.0600	192.5900	0.1571	0.1926	0
04/12/2023	R213 On 02-May-24			Bond Future	10.5967	10.6464	84.1382	83.9279	0
04/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1445.9100	1381.2700	1.4459	1.3813	0
04/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2801.6700	2947.4000	2.8017	2.9474	0
04/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1463.6500	1398.3700	1.4637	1.3984	0
04/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2776.1800	2921.2700	2.7762	2.9213	0
04/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1481.5200	1415.6000	1.4815	1.4156	0
04/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2750.8400	2895.2900	2.7508	2.8953	0
04/12/2023	R213 On 01-August-24			Bond Future	10.6740	10.7262	85.9826	85.7674	0
04/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3006.4600	2903.1000	3.0065	2.9031	0
04/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2243.4800	2355.3300	2.2435	2.3553	0
04/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3030.3700	2926.4800	3.0304	2.9265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2226.6200	2337.9400	2.2266	2.3379	0
04/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3054.3700	2949.9500	3.0544	2.9500	0
04/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2209.8800	2320.6700	2.2099	2.3207	0
04/12/2023	R213 On 07-November-24			Bond Future	10.7794	10.8347	84.4269	84.2063	16,191
04/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3809.3100	3688.5600	3.8093	3.6886	0
04/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2109.6700	2209.4500	2.1097	2.2095	0
04/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3834.6100	3713.4100	3.8346	3.7134	0
04/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2096.0100	2195.3400	2.0960	2.1953	0
04/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3859.6500	3738.0000	3.8597	3.7380	0
04/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2082.1200	2181.0000	2.0821	2.1810	0
04/12/2023	R213 On 06-February-25			Bond Future	10.9060	10.9644	86.1929	85.9674	0
04/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4030.4600	3906.1400	4.0305	3.9061	0
04/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2334.1700	2435.3900	2.3342	2.4354	0
04/12/2023	R214 On 01-February-24			Bond Future	12.1091	12.1256	62.7563	62.6764	10,900
04/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1646.3800	1643.9500	1.6464	1.6440	0
04/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1496.9700	1574.4200	1.4970	1.5744	0
04/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1672.5200	1669.7200	1.6725	1.6697	0
04/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1474.9300	1552.0100	1.4749	1.5520	0
04/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1698.9700	1695.7900	1.6990	1.6958	0
04/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1453.2500	1529.9500	1.4533	1.5300	0
04/12/2023	R214 On 02-May-24			Bond Future	12.2022	12.2193	60.8374	60.7558	10,172
04/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	977.0000	973.5100	0.9770	0.9735	0
04/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4695.9700	4774.1200	4.6960	4.7741	0
04/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	991.8700	988.2500	0.9919	0.9883	0
04/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4658.4000	4736.4200	4.6584	4.7364	0
04/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1006.9000	1003.1400	1.0069	1.0031	0
04/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4621.0500	4698.9300	4.6211	4.6989	0
04/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2280.8500	2265.1600	2.2809	2.2652	10,000
04/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2675.8700	2741.8200	2.6759	2.7418	0
04/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2330.1400	2314.0000	2.3301	2.3140	7,110
04/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2628.6500	2694.1500	2.6287	2.6942	0
04/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4418.3900	4384.7300	4.4184	4.3847	0
04/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1352.9600	1400.9400	1.3530	1.4009	17,110
04/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6558.5100	6510.6600	6.5585	6.5107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	740.6400	774.4300	0.7406	0.7744	17,110
04/12/2023	R214 On 01-August-24			Bond Future	12.3001	12.3178	62.1709	62.0873	0
04/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2817.9200	2796.3700	2.8179	2.7964	0
04/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3484.8500	3546.9200	3.4849	3.5469	0
04/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2841.7800	2820.0400	2.8418	2.8200	0
04/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3460.7100	3522.5900	3.4607	3.5226	0
04/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2865.9300	2844.0100	2.8659	2.8440	0
04/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3436.9200	3498.6200	3.4369	3.4986	0
04/12/2023	R214 On 07-November-24			Bond Future	12.4193	12.4378	60.3135	60.2277	0
04/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4083.6400	4051.2600	4.0836	4.0513	0
04/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3252.2800	3305.6600	3.2523	3.3057	0
04/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4109.6500	4077.1000	4.1097	4.0771	0
04/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3232.8200	3286.0300	3.2328	3.2860	0
04/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4135.7200	4103.0000	4.1357	4.1030	0
04/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3213.4600	3266.5000	3.2135	3.2665	0
04/12/2023	R214 On 06-February-25			Bond Future	12.5482	12.5674	61.5739	61.4861	0
04/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4370.0900	4334.7500	4.3701	4.3348	0
04/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3636.7900	3689.2900	3.6368	3.6893	0
04/12/2023	R248 On 01-February-24			Bond Future	12.2219	12.2488	77.0582	76.9003	246,308
04/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	391.0800	392.4200	0.3911	0.3924	0
04/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4872.6100	5031.8600	4.8726	5.0319	0
04/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1663.6100	1637.3200	1.6636	1.6373	0
04/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2149.0200	2280.6400	2.1490	2.2806	0
04/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1692.6200	1665.6400	1.6926	1.6656	0
04/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2118.4600	2249.3900	2.1185	2.2494	0
04/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1721.8800	1694.2200	1.7219	1.6942	0
04/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2088.2300	2218.4800	2.0882	2.2185	0
04/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2158.8300	2121.0400	2.1588	2.1210	0
04/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1701.1700	1821.2900	1.7012	1.8213	0
04/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5340.6400	5243.1400	5.3406	5.2431	0
04/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	472.5100	532.9200	0.4725	0.5329	0
04/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6548.2700	6435.1800	6.5483	6.4352	0
04/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	298.2200	343.0400	0.2982	0.3430	0
04/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8939.2400	8804.8000	8.9392	8.8048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	118.8500	142.3200	0.1189	0.1423	0
04/12/2023	R248 On 02-May-24			Bond Future	12.3190	12.3468	74.3113	74.1499	13,640
04/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	947.3900	931.4600	0.9474	0.9315	0
04/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6652.4900	6797.9500	6.6525	6.7980	0
04/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1043.5000	1025.7700	1.0435	1.0258	0
04/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6352.6200	6496.2800	6.3526	6.4963	0
04/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1060.1000	1042.0600	1.0601	1.0421	0
04/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6303.5600	6446.9100	6.3036	6.4469	0
04/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1076.8700	1058.5100	1.0769	1.0585	0
04/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6254.7700	6397.8000	6.2548	6.3978	0
04/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3372.4800	3316.3000	3.3725	3.3163	0
04/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2904.2000	3009.4100	2.9042	3.0094	0
04/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6105.7000	6016.6700	6.1057	6.0167	0
04/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1493.9500	1566.3100	1.4940	1.5663	0
04/12/2023	R248 On 01-August-24			Bond Future	12.4210	12.4500	75.9400	75.7748	13,000
04/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3503.7500	3446.0400	3.5038	3.4460	0
04/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4202.5400	4309.9900	4.2025	4.3100	0
04/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3533.2200	3475.1300	3.5332	3.4751	0
04/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4173.8300	4280.9000	4.1738	4.2809	0
04/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3562.7900	3504.3200	3.5628	3.5043	0
04/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4145.3000	4251.9900	4.1453	4.2520	0
04/12/2023	R248 On 07-November-24			Bond Future	12.5449	12.5751	73.2586	73.0893	0
04/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5248.0600	5170.9800	5.2481	5.1710	0
04/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3946.8600	4039.0900	3.9469	4.0391	0
04/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5279.6700	5202.2700	5.2797	5.2023	0
04/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3924.0400	4015.9500	3.9240	4.0160	0
04/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5311.6100	5233.8900	5.3116	5.2339	0
04/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3901.6300	3993.2200	3.9016	3.9932	0
04/12/2023	R248 On 06-February-25			Bond Future	12.6787	12.7101	74.7888	74.6157	0
04/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4941.4600	4865.6300	4.9415	4.8656	0
04/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4769.0300	4866.3400	4.7690	4.8663	0
04/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	X210 On 31-March-28			Bond Future	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
04/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0