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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
05/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	2025 On 01-February-24			Bond Future	175.5131	175.4593	175.5131	175.4593	11,910
05/12/2023	2025 On 02-May-24			Bond Future	179.4306	179.3757	179.4306	179.3757	0
05/12/2023	2025 On 01-August-24			Bond Future	181.5562	181.4995	181.5562	181.4995	0
05/12/2023	2025 On 07-November-24			Bond Future	185.8392	185.7806	185.8392	185.7806	75
05/12/2023	2029 On 01-February-24			Bond Future	128.4148	128.3091	128.4148	128.3091	7,360
05/12/2023	2029 On 02-May-24			Bond Future	129.9056	129.7978	129.9056	129.7978	0
05/12/2023	2029 On 01-August-24			Bond Future	132.7844	132.6738	132.7844	132.6738	0
05/12/2023	2029 On 07-November-24			Bond Future	134.5053	134.3916	134.5053	134.3916	66
05/12/2023	2029 On 06-February-25			Bond Future	137.3543	137.2376	137.3543	137.2376	0
05/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4954.3100	4837.6400	4.9543	4.8376	0
05/12/2023	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
05/12/2023	2030 On 01-February-24			Bond Future	10.0357	9.9845	91.1348	91.3480	77,202
05/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	383.2100	445.1700	0.3832	0.4452	400
05/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2348.9600	2197.7100	2.3490	2.1977	0
05/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	871.1500	974.1300	0.8712	0.9741	500
05/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1480.3900	1370.1600	1.4804	1.3702	0
05/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	949.7800	1057.8600	0.9498	1.0579	1,360
05/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1391.2000	1286.0700	1.3912	1.2861	0
05/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1096.2300	1213.0300	1.0962	1.2130	500
05/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1244.8800	1148.4700	1.2449	1.1485	0
05/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1254.6600	1379.8700	1.2547	1.3799	400
05/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1111.7100	1023.7100	1.1117	1.0237	0
05/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1473.7500	1609.2300	1.4738	1.6092	200
05/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	957.5900	879.8600	0.9576	0.8799	0
05/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2105.3900	2263.6200	2.1054	2.2636	500
05/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	644.1200	589.1400	0.6441	0.5891	0
05/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4116.7000	4311.1400	4.1167	4.3111	0
05/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	207.9400	189.1700	0.2079	0.1892	700
05/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5233.2700	5436.3000	5.2333	5.4363	0
05/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	112.8000	102.6200	0.1128	0.1026	1,360
05/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5379.4100	5583.2400	5.3794	5.5832	0
05/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	104.1300	94.7500	0.1041	0.0948	0
05/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5416.0100	5620.0200	5.4160	5.6200	0
05/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	102.0900	92.8900	0.1021	0.0929	0
05/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5452.6000	5656.8000	5.4526	5.6568	0
05/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	100.0500	91.0400	0.1001	0.0910	0
05/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6850.9300	7060.0500	6.8509	7.0601	0
05/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	46.6900	42.6000	0.0467	0.0426	200
05/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7219.3000	7429.2000	7.2193	7.4292	0
05/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	38.1900	34.8800	0.0382	0.0349	500
05/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7256.1200	7466.0900	7.2561	7.4661	0
05/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	37.4400	34.2000	0.0374	0.0342	500
05/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8135.2900	8346.6800	8.1353	8.3467	0
05/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	21.2300	19.4100	0.0212	0.0194	400
05/12/2023	2030 On 02-May-24			Bond Future	10.0966	10.0427	93.1469	93.3649	19,737

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1141.0800	1228.2700	1.1411	1.2283	1,000
05/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2923.3800	2792.6300	2.9234	2.7926	0
05/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1382.6200	1481.0100	1.3826	1.4810	0
05/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2547.8000	2428.2500	2.5478	2.4283	0
05/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1399.9800	1499.1300	1.4000	1.4991	0
05/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2524.2000	2405.4100	2.5242	2.4054	0
05/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1417.7100	1517.6100	1.4177	1.5176	0
05/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2500.9900	2382.9500	2.5010	2.3830	0
05/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2072.3000	2196.5100	2.0723	2.1965	1,000
05/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1817.2200	1723.4900	1.8172	1.7235	0
05/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3213.9300	3367.8000	3.2139	3.3678	500
05/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1133.3300	1069.2600	1.1333	1.0693	0
05/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3775.8400	3940.4000	3.7758	3.9404	1,080
05/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	915.8000	862.4200	0.9158	0.8624	0
05/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4674.2800	4852.2400	4.6743	4.8522	500
05/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	660.9800	621.0000	0.6610	0.6210	0
05/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7336.4700	7537.3800	7.3365	7.5374	0
05/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	265.6300	248.6000	0.2656	0.2486	1,000
05/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8794.5700	9003.0200	8.7946	9.0030	0
05/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	138.4900	129.0000	0.1385	0.1290	1,080
05/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11377.4200	11592.5700	11.3774	11.5926	0
05/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	36.4800	33.6900	0.0365	0.0337	500
05/12/2023	2030 On 01-August-24			Bond Future	10.1678	10.1108	91.1834	91.4059	0
05/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2779.3300	2911.5900	2.7793	2.9116	0
05/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1996.6700	1906.4600	1.9967	1.9065	0
05/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2801.8900	2934.7100	2.8019	2.9347	0
05/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1980.7400	1891.0900	1.9807	1.8911	0
05/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2824.8300	2958.2100	2.8248	2.9582	0
05/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1965.2000	1876.1100	1.9652	1.8761	0
05/12/2023	2030 On 07-November-24			Bond Future	10.2516	10.1910	93.3095	93.5368	1,652
05/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3736.0200	3881.7900	3.7360	3.8818	0
05/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1930.4000	1848.8400	1.9304	1.8488	0
05/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3759.9700	3906.1800	3.7600	3.9062	0
05/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1917.8400	1836.7200	1.9178	1.8367	0

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05/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3783.9700	3930.6200	3.7840	3.9306	0
05/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1905.3600	1824.6800	1.9054	1.8247	0
05/12/2023	2030 On 06-February-25			Bond Future	10.3587	10.2944	91.2518	91.4834	0
05/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3565.1500	3703.7200	3.5652	3.7037	0
05/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2419.4500	2326.3500	2.4195	2.3264	0
05/12/2023	2032 On 01-February-24			Bond Future	10.8934	10.8686	88.8442	88.9635	88,338
05/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	85.9400	98.0100	0.0859	0.0980	1,200
05/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4479.5500	4372.2900	4.4796	4.3723	0
05/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	672.2500	722.3300	0.6723	0.7223	500
05/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2149.3500	2080.1000	2.1494	2.0801	0
05/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1018.0900	1081.3800	1.0181	1.0814	1,200
05/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1663.5200	1607.4800	1.6635	1.6075	0
05/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1064.3000	1129.0900	1.0643	1.1291	200
05/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1612.5700	1558.0300	1.6126	1.5580	0
05/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1364.6500	1438.0700	1.3647	1.4381	8,500
05/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1332.8800	1286.9700	1.3329	1.2870	0
05/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1913.1600	1998.5900	1.9132	1.9986	500
05/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	973.3100	939.4100	0.9733	0.9394	0
05/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2712.1000	2809.3600	2.7121	2.8094	0
05/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	642.9700	620.9000	0.6430	0.6209	17,000
05/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3521.1900	3626.2000	3.5212	3.6262	0
05/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	434.0200	419.7000	0.4340	0.4197	8,500
05/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4299.8500	4409.8000	4.2999	4.4098	0
05/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	301.1600	291.7800	0.3012	0.2918	200
05/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4619.5200	4730.9900	4.6195	4.7310	0
05/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	259.9000	252.0400	0.2599	0.2520	0
05/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4659.7000	4771.3300	4.6597	4.7713	0
05/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	255.1100	247.4100	0.2551	0.2474	0
05/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4700.0000	4811.8100	4.7000	4.8118	0
05/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	250.4700	242.9500	0.2505	0.2430	0
05/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5309.5000	5423.5000	5.3095	5.4235	0
05/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	189.7800	184.4500	0.1898	0.1845	0
05/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7374.8100	7492.6600	7.3748	7.4927	0
05/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	72.7100	71.2300	0.0727	0.0712	200

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05/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7872.0900	7990.3700	7.8721	7.9904	0
05/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	57.7800	56.7300	0.0578	0.0567	1,200
05/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8326.8000	8445.3800	8.3268	8.4454	0
05/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	46.8300	46.0800	0.0468	0.0461	500
05/12/2023	2032 On 02-May-24			Bond Future	10.9793	10.9534	86.6437	86.7656	61,830
05/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1120.9700	1166.7400	1.1210	1.1667	1,000
05/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4098.9900	4022.8200	4.0990	4.0228	0
05/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1419.5000	1472.6300	1.4195	1.4726	0
05/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3518.3700	3449.5600	3.5184	3.4496	0
05/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1437.8600	1491.4200	1.4379	1.4914	0
05/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3488.2100	3419.8300	3.4882	3.4198	0
05/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1456.3700	1510.3400	1.4564	1.5103	0
05/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3458.2500	3390.2800	3.4583	3.3903	0
05/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1475.2400	1529.6200	1.4752	1.5296	500
05/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3428.6700	3361.1100	3.4287	3.3611	0
05/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1512.9700	1568.1900	1.5130	1.5682	500
05/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3369.6200	3302.9000	3.3696	3.3029	0
05/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1629.8300	1687.5500	1.6298	1.6876	1,550
05/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3196.9600	3132.7400	3.1970	3.1327	0
05/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2083.9800	2150.3400	2.0840	2.1503	1,000
05/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2647.4700	2591.8900	2.6475	2.5919	0
05/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2656.8500	2732.1500	2.6569	2.7322	500
05/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2138.1500	2091.5100	2.1382	2.0915	0
05/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2983.4900	3063.1500	2.9835	3.0632	0
05/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1907.1500	1864.8700	1.9072	1.8649	500
05/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3388.0600	3472.4800	3.3881	3.4725	1,550
05/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1667.1000	1629.5800	1.6671	1.6296	0
05/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4853.8500	4951.2400	4.8539	4.9512	0
05/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1059.2100	1034.6600	1.0592	1.0347	500
05/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8794.8000	8908.9300	8.7948	8.9089	0
05/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	346.2500	338.4400	0.3463	0.3384	1,000
05/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9830.8600	9947.3000	9.8309	9.9473	0
05/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	243.0200	237.5200	0.2430	0.2375	500
05/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10459.0100	10576.6100	10.4590	10.5766	0

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05/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	190.2300	185.8900	0.1902	0.1859	1,550
05/12/2023	2032 On 01-August-24			Bond Future	11.0736	11.0465	88.5428	88.6671	0
05/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3098.9300	3171.5100	3.0989	3.1715	0
05/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2840.5700	2788.7700	2.8406	2.7888	0
05/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3124.2700	3197.1600	3.1243	3.1972	0
05/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2820.2000	2768.7100	2.8202	2.7687	0
05/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3149.7100	3222.9000	3.1497	3.2229	0
05/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2799.9600	2748.7700	2.8000	2.7488	0
05/12/2023	2032 On 07-November-24			Bond Future	11.1903	11.1619	86.4408	86.5678	1,360
05/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3784.3600	3863.0400	3.7844	3.8630	0
05/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2547.7500	2499.4300	2.5478	2.4994	0
05/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3810.8500	3889.8100	3.8109	3.8898	0
05/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2530.4500	2482.4100	2.5305	2.4824	0
05/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3837.7400	3916.9700	3.8377	3.9170	0
05/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2513.5900	2465.8200	2.5136	2.4658	0
05/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4250.4200	4333.5800	4.2504	4.3336	1,615
05/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2273.4000	2229.5600	2.2734	2.2296	0
05/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9711.6700	9824.0800	9.7117	9.8241	0
05/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	696.3200	681.7300	0.6963	0.6817	1,615
05/12/2023	2032 On 06-February-25			Bond Future	11.3232	11.2934	88.2473	88.3765	0
05/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4412.0700	4493.4900	4.4121	4.4935	0
05/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2712.5900	2664.7800	2.7126	2.6648	0
05/12/2023	2033 On 01-February-24			Bond Future	122.2656	121.6572	122.2656	121.6572	8,052
05/12/2023	2033 On 02-May-24			Bond Future	123.5230	122.9011	123.5230	122.9011	0
05/12/2023	2033 On 01-August-24			Bond Future	126.2604	125.6244	126.2604	125.6244	0
05/12/2023	2033 On 07-November-24			Bond Future	127.7294	127.0780	127.7294	127.0780	0
05/12/2023	2033 On 06-February-25			Bond Future	130.4350	129.7692	130.4350	129.7692	0
05/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5495.0000	4829.1500	5.4950	4.8292	0
05/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	2037 On 01-February-24			Bond Future	12.0174	11.9673	77.2995	77.5696	135,258
05/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1924.3900	2090.1000	1.9244	2.0901	2,500
05/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1535.0000	1430.6200	1.5350	1.4306	0
05/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2638.9300	2830.9700	2.6389	2.8310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1087.6000	1009.5500	1.0876	1.0096	0
05/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2673.8300	2866.9500	2.6738	2.8670	0
05/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1070.3000	993.3300	1.0703	0.9933	0
05/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2708.7900	2902.9900	2.7088	2.9030	0
05/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1053.1100	977.2200	1.0531	0.9772	0
05/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5066.2600	5307.0400	5.0663	5.3070	0
05/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	376.0500	346.7400	0.3761	0.3467	2,500
05/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9416.0400	9681.8300	9.4160	9.6818	0
05/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	56.1900	51.8900	0.0562	0.0519	2,500
05/12/2023	2037 On 02-May-24			Bond Future	12.1267	12.0747	79.0062	79.2822	0
05/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1190.1800	1282.5500	1.1902	1.2826	0
05/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5010.3000	4826.6400	5.0103	4.8266	0
05/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1207.3800	1300.6300	1.2074	1.3006	0
05/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4970.7500	4787.9700	4.9708	4.7880	0
05/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1224.7500	1318.8800	1.2248	1.3189	0
05/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4931.4200	4749.5200	4.9314	4.7495	0
05/12/2023	2037 On 01-August-24			Bond Future	12.2460	12.1919	76.4821	76.7640	0
05/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3052.9000	3198.5500	3.0529	3.1986	0
05/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3870.2700	3734.0100	3.8703	3.7340	0
05/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3079.1500	3225.5100	3.0792	3.2255	0
05/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3843.7500	3708.2000	3.8438	3.7082	0
05/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3105.5100	3252.5700	3.1055	3.2526	1,383
05/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3817.3900	3682.5400	3.8174	3.6825	0
05/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6416.6200	6625.5400	6.4166	6.6255	0
05/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1824.4300	1751.4400	1.8244	1.7514	1,383
05/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8740.6200	8974.3300	8.7406	8.9743	0
05/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1156.9900	1108.7900	1.1570	1.1088	1,383
05/12/2023	2037 On 07-November-24			Bond Future	12.3779	12.3216	78.2645	78.5527	9,175
05/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4645.3800	4815.4600	4.6454	4.8155	0
05/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3674.1900	3556.0700	3.6742	3.5561	0
05/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4674.5400	4845.1700	4.6745	4.8452	0
05/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3653.3000	3535.7300	3.6533	3.5357	0
05/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4703.7700	4874.9400	4.7038	4.8749	0
05/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3632.5200	3515.4900	3.6325	3.5155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2037 On 06-February-25			Bond Future	12.5215	12.4629	75.6399	75.9338	0
05/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5047.9400	5222.5200	5.0479	5.2225	0
05/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3868.7600	3749.4400	3.8688	3.7494	0
05/12/2023	2038 On 01-February-24			Bond Future	130.7894	130.3996	130.7894	130.3996	3,549
05/12/2023	2038 On 02-May-24			Bond Future	133.7087	133.3102	133.7087	133.3102	1,706
05/12/2023	2038 On 01-August-24			Bond Future	134.5894	134.1818	134.5894	134.1818	0
05/12/2023	2038 On 07-November-24			Bond Future	137.7638	137.3459	137.7638	137.3459	0
05/12/2023	2038 On 06-February-25			Bond Future	138.5488	138.1215	138.5488	138.1215	0
05/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3318.7800	2891.4500	3.3188	2.8915	0
05/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	2040 On 01-February-24			Bond Future	12.3052	12.2347	77.2668	77.6678	126,752
05/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1817.5500	2044.4500	1.8176	2.0445	0
05/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1846.8900	1672.7900	1.8469	1.6728	0
05/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1907.8200	2140.5600	1.9078	2.1406	0
05/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1767.4800	1599.2200	1.7675	1.5992	0
05/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1938.3900	2173.0700	1.9384	2.1731	0
05/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1741.6200	1575.3000	1.7416	1.5753	0
05/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1969.2000	2205.8000	1.9692	2.2058	0
05/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1716.0600	1551.6600	1.7161	1.5517	0
05/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3976.1800	4298.3900	3.9762	4.2984	0
05/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	720.0400	641.2500	0.7200	0.6413	0
05/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8382.2600	8768.5300	8.3823	8.7685	0
05/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	122.1500	107.4200	0.1222	0.1074	0
05/12/2023	2040 On 02-May-24			Bond Future	12.4185	12.3452	78.9727	79.3826	0
05/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1077.4900	1198.5500	1.0775	1.1986	0
05/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5859.8500	5571.0500	5.8599	5.5711	0
05/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1093.9700	1216.3000	1.0940	1.2163	0
05/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5815.1400	5527.6100	5.8151	5.5276	0
05/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1110.4400	1234.0300	1.1104	1.2340	0
05/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5770.5000	5484.2300	5.7705	5.4842	0
05/12/2023	2040 On 01-August-24			Bond Future	12.5417	12.4656	76.1975	76.6161	0
05/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3098.6800	3307.2500	3.0987	3.3073	0
05/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4328.0500	4117.9900	4.3281	4.1180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3125.9500	3335.5700	3.1260	3.3356	0
05/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4299.1900	4090.1800	4.2992	4.0902	0
05/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3153.0900	3363.7400	3.1531	3.3637	0
05/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4270.2700	4062.2900	4.2703	4.0623	0
05/12/2023	2040 On 07-November-24			Bond Future	12.6769	12.5977	77.9730	78.4011	8,697
05/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4835.9300	5085.1900	4.8359	5.0852	0
05/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3966.5300	3787.6900	3.9665	3.7877	0
05/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4866.1000	5116.1700	4.8661	5.1162	0
05/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3943.8900	3765.8600	3.9439	3.7659	0
05/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4896.3400	5147.2200	4.8963	5.1472	0
05/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3921.3800	3744.1600	3.9214	3.7442	0
05/12/2023	2040 On 06-February-25			Bond Future	12.8229	12.7405	75.0913	75.5280	0
05/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5028.5000	5278.9900	5.0285	5.2790	0
05/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4362.5700	4176.3200	4.3626	4.1763	0
05/12/2023	2044 On 01-February-24			Bond Future	12.3880	12.3175	73.4321	73.8350	99,465
05/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1524.1700	1730.0000	1.5242	1.7300	0
05/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2200.2100	2003.1400	2.2002	2.0031	0
05/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1551.4200	1759.3000	1.5514	1.7593	0
05/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2169.7500	1974.7300	2.1698	1.9747	0
05/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1578.8100	1788.7200	1.5788	1.7887	0
05/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2139.5100	1946.5200	2.1395	1.9465	0
05/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4067.0800	4392.0700	4.0671	4.3921	0
05/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	721.1000	643.1900	0.7211	0.6432	15,000
05/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5114.8700	5464.4500	5.1149	5.4645	0
05/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	475.8100	422.4900	0.4758	0.4225	5,000
05/12/2023	2044 On 02-May-24			Bond Future	12.4977	12.4245	75.0534	75.4652	27
05/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1006.2000	1122.8400	1.0062	1.1228	0
05/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6025.7100	5730.5300	6.0257	5.7305	0
05/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1022.1300	1140.0300	1.0221	1.1400	0
05/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5979.1200	5685.2000	5.9791	5.6852	0
05/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1038.3700	1157.5600	1.0384	1.1576	0
05/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5932.9200	5640.2900	5.9329	5.6403	0
05/12/2023	2044 On 01-August-24			Bond Future	12.6166	12.5406	72.3174	72.7380	0
05/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2845.9800	3044.3900	2.8460	3.0444	0

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05/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4740.4900	4518.2800	4.7405	4.5183	0
05/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2872.2200	3071.6900	2.8722	3.0717	0
05/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4709.2600	4488.1100	4.7093	4.4881	0
05/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2898.3300	3098.8700	2.8983	3.0989	0
05/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4677.9600	4457.8800	4.6780	4.4579	0
05/12/2023	2044 On 07-November-24			Bond Future	12.7467	12.6676	74.0024	74.4325	0
05/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4788.7900	5039.1400	4.7888	5.0391	0
05/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3966.5900	3786.7700	3.9666	3.7868	0
05/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4818.7600	5069.9300	4.8188	5.0699	0
05/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3943.4900	3764.4900	3.9435	3.7645	0
05/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4849.0700	5101.0600	4.8491	5.1011	0
05/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3920.8000	3742.6200	3.9208	3.7426	0
05/12/2023	2044 On 06-February-25			Bond Future	12.8864	12.8042	71.1628	71.6017	0
05/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5127.8000	5380.9300	5.1278	5.3809	0
05/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4424.1000	4238.3400	4.4241	4.2383	0
05/12/2023	2046 On 01-February-24			Bond Future	115.0431	115.2087	115.0431	115.2087	11,904
05/12/2023	2046 On 02-May-24			Bond Future	115.4497	115.6192	115.4497	115.6192	4,626
05/12/2023	2046 On 01-August-24			Bond Future	118.0077	118.1809	118.0077	118.1809	0
05/12/2023	2046 On 07-November-24			Bond Future	118.5727	118.7493	118.5727	118.7493	0
05/12/2023	2046 On 06-February-25			Bond Future	121.0824	121.2622	121.0824	121.2622	0
05/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7072.3700	7252.1700	7.0724	7.2522	0
05/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	2050 On 01-February-24			Bond Future	114.8016	114.7900	114.8016	114.7900	10,813
05/12/2023	2050 On 02-May-24			Bond Future	117.3639	117.3522	117.3639	117.3522	3,316
05/12/2023	2050 On 01-August-24			Bond Future	117.6454	117.6331	117.6454	117.6331	0
05/12/2023	2050 On 07-November-24			Bond Future	120.4202	120.4071	120.4202	120.4071	0
05/12/2023	2050 On 06-February-25			Bond Future	120.5928	120.5790	120.5928	120.5790	0
05/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4992.7800	4978.9700	4.9928	4.9790	0
05/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	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
05/12/2023	AL37 On 01-February-24			Index Future	938.8240	940.5420	938.8240	940.5420	0
05/12/2023	AL37 On 02-May-24			Index Future	959.5520	961.3070	959.5520	961.3070	0
05/12/2023	AL37 On 01-August-24			Index Future	980.6020	982.3930	980.6020	982.3930	0
05/12/2023	AL37 On 07-November-24			Index Future	1003.5180	1005.3480	1003.5180	1,005.3480	0
05/12/2023	AL37 On 06-February-25			Index Future	1024.5900	1026.4540	1024.5900	1,026.4540	0
05/12/2023	AL7T On 01-February-24			Index Future	1078.9310	1081.0870	1078.9310	1,081.0870	0
05/12/2023	AL7T On 02-May-24			Index Future	1102.7520	1104.9560	1102.7520	1,104.9560	0
05/12/2023	AL7T On 01-August-24			Index Future	1126.9430	1129.1930	1126.9430	1,129.1930	0
05/12/2023	AL7T On 07-November-24			Index Future	1153.2790	1155.5780	1153.2790	1,155.5780	0
05/12/2023	AL7T On 06-February-25			Index Future	1177.4960	1179.8380	1177.4960	1,179.8380	0
05/12/2023	ALBI On 01-February-24			Index Future	938.3550	941.2590	938.3550	941.2590	100
05/12/2023	ALBI On 02-May-24			Index Future	959.0720	962.0400	959.0720	962.0400	0
05/12/2023	ALBI On 01-August-24			Index Future	980.1110	983.1420	980.1110	983.1420	0
05/12/2023	ALBI On 07-November-24			Index Future	1003.0170	1006.1150	1003.0170	1,006.1150	0
05/12/2023	ALBI On 06-February-25			Index Future	1024.0780	1027.2370	1024.0780	1,027.2370	0
05/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	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
05/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	ES33 On 01-February-24			Bond Future	12.5044	12.4443	75.4114	75.6785	0
05/12/2023	ES33 On 02-May-24			Bond Future	12.6433	12.5806	73.2959	73.5690	0
05/12/2023	ES33 On 01-August-24			Bond Future	12.7913	12.7259	74.9194	75.1983	0
05/12/2023	ES33 On 07-November-24			Bond Future	12.9716	12.9030	72.8818	73.1671	0
05/12/2023	ES33 On 06-February-25			Bond Future	13.1684	13.0966	74.4203	74.7112	0
05/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	688.6900	979.5800	0.6887	0.9796	0
05/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	ES42 On 01-February-24			Bond Future	13.0476	12.9772	71.0146	71.3744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	ES42 On 02-May-24			Bond Future	13.1818	13.1086	68.3372	68.7050	0
05/12/2023	ES42 On 01-August-24			Bond Future	13.3211	13.2450	69.8502	70.2259	0
05/12/2023	ES42 On 07-November-24			Bond Future	13.4861	13.4066	67.2274	67.6118	0
05/12/2023	ES42 On 06-February-25			Bond Future	13.6569	13.5741	68.6434	69.0356	0
05/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	249.9200	642.1200	0.2499	0.6421	0
05/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 01-February-24			GOVI	924.9860	927.7920	924.9860	927.7920	711
05/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	450060.0000	478120.0000	45.0060	47.8120	0
05/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	449960.0000	478020.0000	44.9960	47.8020	0
05/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	449860.0000	477920.0000	44.9860	47.7920	0
05/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 02-May-24			GOVI	945.4080	948.2760	945.4080	948.2760	0
05/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	55620.0000	26940.0000	5.5620	2.6940	0
05/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	55720.0000	27040.0000	5.5720	2.7040	0
05/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	55820.0000	27140.0000	5.5820	2.7140	0
05/12/2023	GOVI On 01-August-24			GOVI	966.1470	969.0760	966.1470	969.0760	0
05/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	227770.0000	257060.0000	22.7770	25.7060	0
05/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	227670.0000	256960.0000	22.7670	25.6960	0
05/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	227570.0000	256860.0000	22.7570	25.6860	0
05/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 07-November-24			GOVI	988.7260	991.7200	988.7260	991.7200	0
05/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	399460.0000	429400.0000	39.9460	42.9400	0
05/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	399360.0000	429300.0000	39.9360	42.9300	0
05/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	399260.0000	429200.0000	39.9260	42.9200	0
05/12/2023	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
05/12/2023	GOVI On 06-February-25			GOVI	1009.4870	1012.5400	1009.4870	1,012.5400	0
05/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	374870.0000	405400.0000	37.4870	40.5400	0
05/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/12/2023	IGOV On 01-February-24			Index Future	344.4650	344.0930	344.4650	344.0930	606
05/12/2023	IGOV On 02-May-24			Index Future	352.1540	351.7730	352.1540	351.7730	16
05/12/2023	IGOV On 01-August-24			Index Future	359.9610	359.5710	359.9610	359.5710	0
05/12/2023	IGOV On 07-November-24			Index Future	368.4590	368.0590	368.4590	368.0590	0
05/12/2023	IGOV On 06-February-25			Index Future	376.2740	375.8640	376.2740	375.8640	0
05/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3460	8.3440	91.6540	91.6560	0
05/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3350	8.3340	91.6650	91.6660	0
05/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2980	8.2950	91.7020	91.7050	0
05/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2770	8.2770	91.7230	91.7230	0
05/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1850	8.1830	91.8150	91.8170	0
05/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1660	8.1630	91.8340	91.8370	0
05/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0470	8.0450	91.9530	91.9550	0
05/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8290	7.8240	92.1710	92.1760	0
05/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5060	7.5040	92.4940	92.4960	0
05/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3790	7.3770	92.6210	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
05/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2880	7.2850	92.7120	92.7150	0
05/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2340	7.2320	92.7660	92.7680	0
05/12/2023	R035 On 01-February-24			Bond Future	11.6530	11.6131	86.8566	87.0715	68,076
05/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	119.7900	141.0400	0.1198	0.1410	400
05/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5949.0300	5755.3400	5.9490	5.7553	0
05/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	539.2200	603.1900	0.5392	0.6032	400
05/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3478.1600	3327.1900	3.4782	3.3272	0
05/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3467.4100	3641.1000	3.4674	3.6411	0
05/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	698.0000	656.7500	0.6980	0.6568	0
05/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3506.5200	3680.8900	3.5065	3.6809	0
05/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	685.8200	645.2500	0.6858	0.6453	0
05/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3545.7600	3720.8000	3.5458	3.7208	0
05/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	673.8300	633.9300	0.6738	0.6339	0
05/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9032.8600	9244.5200	9.0329	9.2445	0
05/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	59.0100	55.7300	0.0590	0.0557	400
05/12/2023	R035 On 02-May-24			Bond Future	11.7526	11.7111	84.2625	84.4822	105,087
05/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1374.3900	1457.4100	1.3744	1.4574	0
05/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4424.2600	4287.6000	4.4243	4.2876	0
05/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1393.3500	1477.1000	1.3934	1.4771	0
05/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4387.6500	4251.7200	4.3877	4.2517	0
05/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1412.6600	1497.1500	1.4127	1.4972	0
05/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4351.4500	4216.2600	4.3515	4.2163	0
05/12/2023	R035 On 01-August-24			Bond Future	11.8587	11.8155	86.1096	86.3339	0
05/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3260.7000	3381.9300	3.2607	3.3819	0
05/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3618.1300	3515.0600	3.6181	3.5151	0
05/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3288.2900	3410.0700	3.2883	3.4101	0
05/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3593.5600	3491.0400	3.5936	3.4910	0
05/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3315.9800	3438.3100	3.3160	3.4383	0
05/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3569.1300	3467.1600	3.5691	3.4672	0
05/12/2023	R035 On 07-November-24			Bond Future	11.9915	11.9465	83.6024	83.8317	19,788
05/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4186.9100	4321.9800	4.1869	4.3220	0
05/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3288.0200	3193.8500	3.2880	3.1939	0
05/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4215.9200	4351.4700	4.2159	4.3515	0
05/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3267.0700	3173.3800	3.2671	3.1734	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4245.0000	4381.0300	4.2450	4.3810	0
05/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3246.2300	3153.0200	3.2462	3.1530	0
05/12/2023	R035 On 06-February-25			Bond Future	12.1390	12.0920	85.3500	85.5837	0
05/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4768.2200	4908.4000	4.7682	4.9084	0
05/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3439.3000	3345.8500	3.4393	3.3459	0
05/12/2023	R053 On 01-February-24			Bond Future	12.3103	12.2346	98.6656	99.2355	0
05/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5357.7000	5814.2700	5.3577	5.8143	0
05/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	988.9600	875.6100	0.9890	0.8756	0
05/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5410.6100	5868.7800	5.4106	5.8688	0
05/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	973.3500	861.6000	0.9734	0.8616	0
05/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5463.7800	5923.5100	5.4638	5.9235	0
05/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	958.0900	847.9000	0.9581	0.8479	0
05/12/2023	R053 On 02-May-24			Bond Future	12.4151	12.3364	94.9793	95.5618	5,189
05/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6715.2000	7127.7400	6.7152	7.1277	0
05/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2447.2400	2277.2500	2.4472	2.2773	0
05/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6762.2500	7176.0200	6.7623	7.1760	0
05/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2426.7700	2258.0100	2.4268	2.2580	0
05/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6809.1500	7224.1600	6.8092	7.2242	0
05/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2406.2500	2238.7300	2.4063	2.2387	0
05/12/2023	R053 On 01-August-24			Bond Future	12.5255	12.4438	97.0607	97.6557	0
05/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7593.0700	7995.7000	7.5931	7.9957	0
05/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3396.5400	3204.1200	3.3965	3.2041	0
05/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7637.5900	8041.2900	7.6376	8.0413	0
05/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3374.6000	3183.2500	3.3746	3.1833	0
05/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7682.1700	8086.9300	7.6822	8.0869	0
05/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3352.8200	3162.5300	3.3528	3.1625	0
05/12/2023	R053 On 07-November-24			Bond Future	12.6551	12.5700	93.4516	94.0602	0
05/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6424.8400	6777.5400	6.4248	6.7775	0
05/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5475.5100	5219.6100	5.4755	5.2196	0
05/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6464.2400	6818.0600	6.4642	6.8181	0
05/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5445.2600	5190.4800	5.4453	5.1905	0
05/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6503.7200	6858.6600	6.5037	6.8587	0
05/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5415.1800	5161.5200	5.4152	5.1615	0
05/12/2023	R053 On 06-February-25			Bond Future	12.7918	12.7031	95.4020	96.0229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6893.2500	7252.3700	6.8933	7.2524	0
05/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5871.5600	5609.7400	5.8716	5.6097	0
05/12/2023	R186 On 01-February-24			Bond Future	8.8048	8.7409	105.5470	105.7107	77,371
05/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1895.5800	2039.4800	1.8956	2.0395	0
05/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	136.4600	116.6800	0.1365	0.1167	0
05/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1917.5600	2061.8800	1.9176	2.0619	0
05/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	133.4100	114.0500	0.1334	0.1141	0
05/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1939.5900	2084.3200	1.9396	2.0843	0
05/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	130.4200	111.4700	0.1304	0.1115	0
05/12/2023	R186 On 02-May-24			Bond Future	8.7858	8.7149	107.8774	108.0447	10,568
05/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	225.6100	261.7500	0.2256	0.2618	0
05/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2123.5400	1992.3800	2.1235	1.9924	0
05/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	230.7300	267.4500	0.2307	0.2675	0
05/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2104.5400	1973.9600	2.1045	1.9740	0
05/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	235.9400	273.2500	0.2359	0.2733	0
05/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2085.6300	1955.6400	2.0856	1.9556	0
05/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2518.9200	2655.6500	2.5189	2.6557	2,030
05/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	322.9200	292.3500	0.3229	0.2924	0
05/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3864.0100	4016.8700	3.8640	4.0169	0
05/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	145.4100	130.9700	0.1454	0.1310	2,030
05/12/2023	R186 On 01-August-24			Bond Future	8.7707	8.6915	104.9339	105.1046	0
05/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1023.1000	1109.0200	1.0231	1.1090	0
05/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1218.6600	1133.8800	1.2187	1.1339	0
05/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1034.9100	1121.3500	1.0349	1.1214	0
05/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1208.8900	1124.6300	1.2089	1.1246	0
05/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1047.1200	1134.1000	1.0471	1.1341	0
05/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1199.5200	1115.8000	1.1995	1.1158	0
05/12/2023	R186 On 07-November-24			Bond Future	8.7666	8.6764	107.3815	107.5558	45,250
05/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1681.6800	1788.2500	1.6817	1.7883	0
05/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	984.1600	916.4400	0.9842	0.9164	0
05/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1694.7600	1801.7000	1.6948	1.8017	0
05/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	978.1300	910.7800	0.9781	0.9108	0
05/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1707.8800	1815.1900	1.7079	1.8152	0
05/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	972.1500	905.1700	0.9722	0.9052	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R186 On 06-February-25			Bond Future	8.8115	8.7080	104.3126	104.4901	0
05/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1483.7800	1585.1500	1.4838	1.5852	0
05/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1110.2400	1034.1800	1.1102	1.0342	0
05/12/2023	R202 On 01-February-24			Bond Future	257.4782	257.4534	257.4782	257.4534	5,070
05/12/2023	R202 On 02-May-24			Bond Future	263.2251	263.1998	263.2251	263.1998	0
05/12/2023	R202 On 01-August-24			Bond Future	263.9314	263.9054	263.9314	263.9054	0
05/12/2023	R202 On 07-November-24			Bond Future	270.1572	270.1296	270.1572	270.1296	6
05/12/2023	R202 On 06-February-25			Bond Future	270.6193	270.5900	270.6193	270.5900	0
05/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3829.2900	3799.9900	3.8293	3.8000	0
05/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	R209 On 01-February-24			Bond Future	11.7740	11.7137	66.9562	67.2424	14,301
05/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2460.4500	2668.6300	2.4605	2.6686	0
05/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	852.9000	774.8400	0.8529	0.7748	0
05/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2491.9600	2701.2500	2.4920	2.7013	0
05/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	838.7700	761.8200	0.8388	0.7618	0
05/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2523.6100	2734.0000	2.5236	2.7340	0
05/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	824.8400	748.9900	0.8248	0.7490	0
05/12/2023	R209 On 02-May-24			Bond Future	11.8691	11.8065	65.2814	65.5740	0
05/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1010.8700	1106.7200	1.0109	1.1067	0
05/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4385.6800	4188.9800	4.3857	4.1890	0
05/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1025.6900	1122.4800	1.0257	1.1225	0
05/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4350.5400	4154.7800	4.3505	4.1548	0
05/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1040.7900	1138.5300	1.0408	1.1385	0
05/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4315.7400	4120.9300	4.3157	4.1209	0
05/12/2023	R209 On 01-August-24			Bond Future	11.9704	11.9056	66.7122	67.0110	0
05/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2555.4900	2706.0100	2.5555	2.7060	0
05/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3438.3900	3290.0900	3.4384	3.2901	0
05/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2578.2900	2729.5800	2.5783	2.7296	0
05/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3414.4200	3266.8900	3.4144	3.2669	0
05/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2601.4100	2753.4600	2.6014	2.7535	0
05/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3390.8100	3244.0400	3.3908	3.2440	0
05/12/2023	R209 On 07-November-24			Bond Future	12.0909	12.0235	65.1113	65.4169	5,237
05/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3757.8400	3933.4800	3.7578	3.9335	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3223.1700	3093.2400	3.2232	3.0932	0
05/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3782.8100	3959.0700	3.7828	3.9591	0
05/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3203.5100	3074.2000	3.2035	3.0742	0
05/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3807.8500	3984.7200	3.8079	3.9847	0
05/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3183.9700	3055.2700	3.1840	3.0553	0
05/12/2023	R209 On 06-February-25			Bond Future	12.2205	12.1505	66.4720	66.7837	0
05/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4222.7600	4406.4300	4.2228	4.4064	0
05/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3258.6900	3130.7000	3.2587	3.1307	0
05/12/2023	R210 On 01-February-24			Bond Future	232.8415	232.6364	232.8415	232.6364	501
05/12/2023	R210 On 02-May-24			Bond Future	234.7622	234.5530	234.7622	234.5530	0
05/12/2023	R210 On 01-August-24			Bond Future	239.9645	239.7499	239.9645	239.7499	0
05/12/2023	R210 On 07-November-24			Bond Future	242.2622	242.0418	242.2622	242.0418	60
05/12/2023	R210 On 06-February-25			Bond Future	247.3921	247.1659	247.3921	247.1659	0
05/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7782.0500	7555.8700	7.7821	7.5559	0
05/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/12/2023	R213 On 01-February-24			Bond Future	10.5662	10.5259	85.6274	85.8024	29,281
05/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4909.7200	5073.9100	4.9097	5.0739	0
05/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	173.9000	163.0600	0.1739	0.1631	0
05/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4946.7400	5111.1400	4.9467	5.1111	0
05/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	170.6900	160.0600	0.1707	0.1601	0
05/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4983.7300	5148.3400	4.9837	5.1483	0
05/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	167.4800	157.0600	0.1675	0.1571	0
05/12/2023	R213 On 02-May-24			Bond Future	10.6390	10.5967	83.9593	84.1382	0
05/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1367.6200	1445.9100	1.3676	1.4459	0
05/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2902.2700	2801.6700	2.9023	2.8017	0
05/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1384.7500	1463.6500	1.3848	1.4637	0
05/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2876.1700	2776.1800	2.8762	2.7762	0
05/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1402.0100	1481.5200	1.4020	1.4815	0
05/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2850.2200	2750.8400	2.8502	2.7508	0
05/12/2023	R213 On 01-August-24			Bond Future	10.7183	10.6740	85.8000	85.9826	0
05/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2899.5200	3006.4600	2.8995	3.0065	0
05/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2319.1700	2243.4800	2.3192	2.2435	0
05/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2922.9900	3030.3700	2.9230	3.0304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2301.8700	2226.6200	2.3019	2.2266	0
05/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2946.5400	3054.3700	2.9465	3.0544	0
05/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2284.6800	2209.8800	2.2847	2.2099	0
05/12/2023	R213 On 07-November-24			Bond Future	10.8261	10.7794	84.2403	84.4269	16,191
05/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3692.3200	3809.3100	3.6923	3.8093	0
05/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2179.2500	2109.6700	2.1793	2.1097	0
05/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3717.2400	3834.6100	3.7172	3.8346	0
05/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2165.2100	2096.0100	2.1652	2.0960	0
05/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3741.9100	3859.6500	3.7419	3.8597	0
05/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2150.9500	2082.1200	2.1510	2.0821	0
05/12/2023	R213 On 06-February-25			Bond Future	10.9552	10.9060	86.0028	86.1929	0
05/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3913.0200	4030.4600	3.9130	4.0305	0
05/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2406.8200	2334.1700	2.4068	2.3342	0
05/12/2023	R214 On 01-February-24			Bond Future	12.1796	12.1091	62.4166	62.7563	10,900
05/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1459.6700	1646.3800	1.4597	1.6464	0
05/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1649.9700	1496.9700	1.6500	1.4970	0
05/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1484.1300	1672.5200	1.4841	1.6725	0
05/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1626.2500	1474.9300	1.6263	1.4749	0
05/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1508.9000	1698.9700	1.5089	1.6990	0
05/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1602.8900	1453.2500	1.6029	1.4533	0
05/12/2023	R214 On 02-May-24			Bond Future	12.2751	12.2022	60.4902	60.8374	10,172
05/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	875.7500	977.0000	0.8758	0.9770	0
05/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4941.9600	4695.9700	4.9420	4.6960	0
05/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	889.5300	991.8700	0.8895	0.9919	0
05/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4903.3000	4658.4000	4.9033	4.6584	0
05/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	903.4600	1006.9000	0.9035	1.0069	0
05/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4864.8500	4621.0500	4.8649	4.6211	0
05/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2104.7300	2280.8500	2.1047	2.2809	10,000
05/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2846.9900	2675.8700	2.8470	2.6759	0
05/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2151.8100	2330.1400	2.1518	2.3301	7,110
05/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2797.5600	2628.6500	2.7976	2.6287	0
05/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4170.5400	4418.3900	4.1705	4.4184	0
05/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1452.3500	1352.9600	1.4524	1.3530	17,110
05/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6269.6600	6558.5100	6.2697	6.5585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	799.0300	740.6400	0.7990	0.7406	17,110
05/12/2023	R214 On 01-August-24			Bond Future	12.3755	12.3001	61.8162	62.1709	0
05/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2640.4000	2817.9200	2.6404	2.8179	0
05/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3662.0400	3484.8500	3.6620	3.4849	0
05/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2663.3700	2841.7800	2.6634	2.8418	0
05/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3637.0100	3460.7100	3.6370	3.4607	0
05/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2686.6400	2865.9300	2.6866	2.8659	0
05/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3612.3400	3436.9200	3.6123	3.4369	0
05/12/2023	R214 On 07-November-24			Bond Future	12.4977	12.4193	59.9508	60.3135	0
05/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3875.6500	4083.6400	3.8757	4.0836	0
05/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3407.0200	3252.2800	3.4070	3.2523	0
05/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3900.9500	4109.6500	3.9010	4.1097	0
05/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3386.8500	3232.8200	3.3869	3.2328	0
05/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3926.3000	4135.7200	3.9263	4.1357	0
05/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3366.7700	3213.4600	3.3668	3.2135	0
05/12/2023	R214 On 06-February-25			Bond Future	12.6295	12.5482	61.2038	61.5739	0
05/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4160.3200	4370.0900	4.1603	4.3701	0
05/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3797.1200	3636.7900	3.7971	3.6368	0
05/12/2023	R248 On 01-February-24			Bond Future	12.2976	12.2219	76.6146	77.0582	246,288
05/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	312.7200	391.0800	0.3127	0.3911	0
05/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5237.8100	4872.6100	5.2378	4.8726	0
05/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1446.9100	1663.6100	1.4469	1.6636	0
05/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2375.8800	2149.0200	2.3759	2.1490	0
05/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1473.6400	1692.6200	1.4736	1.6926	0
05/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2343.0400	2118.4600	2.3430	2.1185	0
05/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1500.6300	1721.8800	1.5006	1.7219	0
05/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2310.5400	2088.2300	2.3105	2.0882	0
05/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1906.5600	2158.8300	1.9066	2.1588	0
05/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1892.4600	1701.1700	1.8925	1.7012	0
05/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4962.1900	5340.6400	4.9622	5.3406	0
05/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	537.6200	472.5100	0.5376	0.4725	0
05/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6147.3500	6548.2700	6.1474	6.5483	0
05/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	340.8600	298.2200	0.3409	0.2982	0
05/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8513.3800	8939.2400	8.5134	8.9392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	136.5500	118.8500	0.1366	0.1189	0
05/12/2023	R248 On 02-May-24			Bond Future	12.3974	12.3190	73.8579	74.3113	13,640
05/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	837.6600	947.3900	0.8377	0.9474	0
05/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6996.1000	6652.4900	6.9961	6.6525	0
05/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	925.7500	1043.5000	0.9258	1.0435	0
05/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6688.2100	6352.6200	6.6882	6.3526	0
05/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	941.0000	1060.1000	0.9410	1.0601	0
05/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6637.8000	6303.5600	6.6378	6.3036	0
05/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	956.4000	1076.8700	0.9564	1.0769	0
05/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6587.6400	6254.7700	6.5876	6.2548	0
05/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3120.2700	3372.4800	3.1203	3.3725	0
05/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3105.3300	2904.2000	3.1053	2.9042	0
05/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5768.8400	6105.7000	5.7688	6.1057	0
05/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1610.4300	1493.9500	1.6104	1.4940	0
05/12/2023	R248 On 01-August-24			Bond Future	12.5024	12.4210	75.4769	75.9400	13,000
05/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3270.4900	3503.7500	3.2705	3.5038	0
05/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4432.3800	4202.5400	4.4324	4.2025	0
05/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3298.8100	3533.2200	3.2988	3.5332	0
05/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4402.5200	4173.8300	4.4025	4.1738	0
05/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3327.2400	3562.7900	3.3272	3.5628	0
05/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4372.8500	4145.3000	4.3729	4.1453	0
05/12/2023	R248 On 07-November-24			Bond Future	12.6296	12.5449	72.7849	73.2586	0
05/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4972.2000	5248.0600	4.9722	5.2481	0
05/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4144.6900	3946.8600	4.1447	3.9469	0
05/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5002.9200	5279.6700	5.0029	5.2797	0
05/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4120.9800	3924.0400	4.1210	3.9240	0
05/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5033.9700	5311.6100	5.0340	5.3116	0
05/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4097.6800	3901.6300	4.0977	3.9016	0
05/12/2023	R248 On 06-February-25			Bond Future	12.7668	12.6787	74.3056	74.7888	0
05/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4679.6100	4941.4600	4.6796	4.9415	0
05/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4990.4300	4769.0300	4.9904	4.7690	0
05/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	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
05/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0