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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
01/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	2025 On 01-February-24			Bond Future	175.3265	175.2680	175.3265	175.2680	12,060
01/12/2023	2025 On 02-May-24			Bond Future	179.2399	179.1823	179.2399	179.1823	0
01/12/2023	2025 On 01-August-24			Bond Future	181.3608	181.3063	181.3608	181.3063	0
01/12/2023	2025 On 07-November-24			Bond Future	185.6379	185.6207	185.6379	185.6207	75
01/12/2023	2029 On 01-February-24			Bond Future	128.0451	128.0945	128.0451	128.0945	7,360
01/12/2023	2029 On 02-May-24			Bond Future	129.5282	129.5803	129.5282	129.5803	0
01/12/2023	2029 On 01-August-24			Bond Future	132.3979	132.4543	132.3979	132.4543	0
01/12/2023	2029 On 07-November-24			Bond Future	134.1095	134.1954	134.1095	134.1954	66
01/12/2023	2029 On 06-February-25			Bond Future	136.9489	137.0421	136.9489	137.0421	0
01/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4548.9200	4642.1100	4.5489	4.6421	0
01/12/2023	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
01/12/2023	2030 On 01-February-24			Bond Future	10.0215	10.0020	91.1937	91.2750	72,787
01/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	427.1500	472.7100	0.4272	0.4727	400
01/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2334.0200	2298.2400	2.3340	2.2982	0
01/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	934.5900	976.1100	0.9346	0.9761	500
01/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1484.9500	1445.1300	1.4850	1.4451	0
01/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1015.1900	1056.5400	1.0152	1.0565	1,360
01/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1397.7300	1357.7400	1.3977	1.3577	0
01/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1164.7200	1206.0500	1.1647	1.2061	500
01/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1254.4900	1214.4800	1.2545	1.2145	0
01/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1325.8300	1367.8100	1.3258	1.3678	400
01/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1124.0000	1084.6400	1.1240	1.0846	0
01/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1547.7300	1590.6300	1.5477	1.5906	200
01/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	972.6900	934.2500	0.9727	0.9343	0
01/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2183.5000	2229.3500	2.1835	2.2294	500
01/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	663.3500	627.8600	0.6634	0.6279	0
01/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4192.1600	4251.6500	4.1922	4.2517	0
01/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	224.5200	202.6700	0.2245	0.2027	700
01/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5304.6900	5371.7200	5.3047	5.3717	0
01/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	125.3400	111.0300	0.1253	0.1110	1,360
01/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5450.3200	5518.0700	5.4503	5.5181	0
01/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	116.1600	102.5700	0.1162	0.1026	0
01/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5486.7900	5554.6600	5.4868	5.5547	0
01/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	113.9900	100.5200	0.1140	0.1005	0
01/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5523.2500	5591.3200	5.5233	5.5913	0
01/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	111.8200	98.5500	0.1118	0.0986	0
01/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6917.3400	6990.5800	6.9173	6.9906	0
01/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	54.2200	46.1200	0.0542	0.0461	200
01/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7284.8100	7359.0700	7.2848	7.3591	0
01/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	44.8200	37.7400	0.0448	0.0377	500
01/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7321.5400	7395.9000	7.3215	7.3959	0
01/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	43.9800	37.0000	0.0440	0.0370	500
01/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8198.6000	8277.1600	8.1986	8.2772	0
01/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	25.6600	22.8800	0.0257	0.0229	400
01/12/2023	2030 On 02-May-24			Bond Future	10.0817	10.0608	93.2071	93.2915	19,737

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01/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1186.8800	1236.7800	1.1869	1.2368	1,000
01/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2908.9800	2874.5200	2.9090	2.8745	0
01/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1432.4700	1479.3600	1.4325	1.4794	0
01/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2537.4500	2499.9800	2.5375	2.5000	0
01/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1450.1000	1496.8100	1.4501	1.4968	0
01/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2514.1200	2476.4700	2.5141	2.4765	0
01/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1468.0900	1514.6300	1.4681	1.5146	0
01/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2491.1700	2453.3500	2.4912	2.4534	0
01/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2130.2800	2175.2100	2.1303	2.1752	1,000
01/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1815.0000	1775.5700	1.8150	1.7756	0
01/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3278.8600	3326.2800	3.2789	3.3263	500
01/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1138.0600	1101.1200	1.1381	1.1011	0
01/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3842.4900	3892.7800	3.8425	3.8928	1,080
01/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	922.2500	888.1800	0.9223	0.8882	0
01/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4742.3200	4799.1500	4.7423	4.7992	500
01/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	668.8200	641.2900	0.6688	0.6413	0
01/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7404.0000	7474.7800	7.4040	7.4748	0
01/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	272.9600	259.3800	0.2730	0.2594	1,000
01/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8860.0900	8951.5200	8.8601	8.9515	0
01/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	143.8100	150.8800	0.1438	0.1509	1,080
01/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11439.9100	11527.4000	11.4399	11.5274	0
01/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	38.7700	41.9000	0.0388	0.0419	500
01/12/2023	2030 On 01-August-24			Bond Future	10.1522	10.1295	91.2445	91.3328	0
01/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2833.4200	2915.1900	2.8334	2.9152	0
01/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1989.7000	1983.1100	1.9897	1.9831	0
01/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2856.1300	2938.0800	2.8561	2.9381	0
01/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1973.9200	1967.5100	1.9739	1.9675	0
01/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2879.2200	2961.3500	2.8792	2.9614	0
01/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1958.5300	1952.3000	1.9585	1.9523	0
01/12/2023	2030 On 07-November-24			Bond Future	10.2351	10.2057	93.3713	93.4817	1,652
01/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3789.8800	3842.0600	3.7899	3.8421	0
01/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1922.4800	1864.2100	1.9225	1.8642	0
01/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3813.9400	3866.3700	3.8139	3.8664	0
01/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1910.0300	1852.0100	1.9100	1.8520	0

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01/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3838.0400	3890.7200	3.8380	3.8907	0
01/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1897.6500	1839.8800	1.8977	1.8399	0
01/12/2023	2030 On 06-February-25			Bond Future	10.3414	10.3090	91.3140	91.4305	0
01/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3614.7400	3662.8300	3.6147	3.6628	0
01/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2406.8400	2338.3700	2.4068	2.3384	0
01/12/2023	2032 On 01-February-24			Bond Future	10.9160	10.9020	88.7353	88.8027	88,217
01/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	91.3300	129.6800	0.0913	0.1297	1,200
01/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4593.7600	4564.7300	4.5938	4.5647	0
01/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	675.5800	760.6000	0.6756	0.7606	500
01/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2261.5000	2279.1400	2.2615	2.2791	0
01/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1015.5100	1106.6400	1.0155	1.1066	1,200
01/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1769.7600	1793.5100	1.7698	1.7935	0
01/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1060.8600	1152.5200	1.0609	1.1525	200
01/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1717.9500	1742.2300	1.7180	1.7422	0
01/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1355.3900	1449.0400	1.3554	1.4490	8,500
01/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1432.4400	1458.7100	1.4324	1.4587	0
01/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1892.9500	1986.8400	1.8930	1.9868	500
01/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	1061.9200	1088.4300	1.0619	1.0884	0
01/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2676.6300	2766.9700	2.6766	2.7670	0
01/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	716.3200	739.2800	0.7163	0.7393	17,000
01/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3471.9400	3557.0600	3.4719	3.5571	0
01/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	493.5900	511.3300	0.4936	0.5113	8,500
01/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4239.1600	4320.3500	4.2392	4.3204	0
01/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	349.2900	363.1000	0.3493	0.3631	200
01/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4554.6700	4634.2900	4.5547	4.6343	0
01/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	303.8700	316.1100	0.3039	0.3161	0
01/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4594.3400	4673.8800	4.5943	4.6739	0
01/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	298.5700	310.7300	0.2986	0.3107	0
01/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4634.1400	4713.4600	4.6341	4.7135	0
01/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	293.4300	305.3700	0.2934	0.3054	0
01/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5236.6700	5313.4200	5.2367	5.3134	0
01/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	225.7700	235.1400	0.2258	0.2351	0
01/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7284.5800	7356.0700	7.2846	7.3561	0
01/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	91.3000	95.4100	0.0913	0.0954	200

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01/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7779.0100	7849.6600	7.7790	7.8497	0
01/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	73.5200	76.7900	0.0735	0.0768	1,200
01/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8231.4700	8301.4800	8.2315	8.3015	0
01/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	60.3200	62.9500	0.0603	0.0630	500
01/12/2023	2032 On 02-May-24			Bond Future	11.0030	10.9881	86.5325	86.6025	61,830
01/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1113.0400	1160.6900	1.1130	1.1607	1,000
01/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4202.3000	4179.9400	4.2023	4.1799	0
01/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1407.3400	1457.9800	1.4073	1.4580	0
01/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3617.4500	3598.0800	3.6175	3.5981	0
01/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1425.4500	1475.7400	1.4255	1.4757	0
01/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3587.0400	3567.3200	3.5870	3.5673	0
01/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1443.7000	1493.6400	1.4437	1.4936	0
01/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3556.8200	3536.7500	3.5568	3.5368	0
01/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1462.3100	1511.6800	1.4623	1.5117	500
01/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3526.9800	3506.3400	3.5270	3.5063	0
01/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1499.5200	1548.3800	1.4995	1.5484	500
01/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3467.4100	3446.2600	3.4674	3.4463	0
01/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1614.7500	1661.3400	1.6148	1.6613	1,550
01/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3293.1200	3269.7000	3.2931	3.2697	0
01/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2062.6700	2102.9500	2.0627	2.1030	1,000
01/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2737.4000	2707.6700	2.7374	2.7077	0
01/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2628.0100	2665.6500	2.6280	2.6657	500
01/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2220.5500	2188.1800	2.2206	2.1882	0
01/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2950.5300	2988.5700	2.9505	2.9886	0
01/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1985.4300	1953.4600	1.9854	1.9535	500
01/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3350.2400	3388.8900	3.3502	3.3889	1,550
01/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1740.5200	1709.1600	1.7405	1.7092	0
01/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4800.2800	4843.2300	4.8003	4.8432	0
01/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1116.8800	1089.8200	1.1169	1.0898	500
01/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8711.8200	8770.9400	8.7118	8.7709	0
01/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	374.5100	363.6200	0.3745	0.3636	1,000
01/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9741.6800	9820.3100	9.7417	9.8203	0
01/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	265.0800	273.7000	0.2651	0.2737	500
01/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10366.2800	10449.7100	10.3663	10.4497	0

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01/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	208.7400	222.1600	0.2087	0.2222	1,550
01/12/2023	2032 On 01-August-24			Bond Future	11.0985	11.0824	88.4286	88.5022	0
01/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3063.3200	3073.2800	3.0633	3.0733	0
01/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2919.0800	2855.4400	2.9191	2.8554	0
01/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3088.4000	3098.5500	3.0884	3.0986	0
01/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2898.4500	2835.0000	2.8985	2.8350	0
01/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3113.5700	3123.6400	3.1136	3.1236	0
01/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2877.9400	2814.4100	2.8779	2.8144	0
01/12/2023	2032 On 07-November-24			Bond Future	11.2167	11.1955	86.3234	86.4176	1,360
01/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3734.7700	3826.0900	3.7348	3.8261	0
01/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2615.5700	2612.6900	2.6156	2.6127	0
01/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3761.0100	3852.8200	3.7610	3.8528	0
01/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2598.0200	2595.6300	2.5980	2.5956	0
01/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3787.6400	3879.2900	3.7876	3.8793	0
01/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2580.9000	2578.3500	2.5809	2.5784	0
01/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4196.5300	4289.1700	4.1965	4.2892	1,615
01/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2336.9200	2335.3600	2.3369	2.3354	0
01/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9623.2800	9726.0100	9.6233	9.7260	0
01/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	725.3400	733.8700	0.7253	0.7339	1,615
01/12/2023	2032 On 06-February-25			Bond Future	11.3510	11.3280	88.1266	88.2263	0
01/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4356.3800	4416.1100	4.3564	4.4161	0
01/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2777.6100	2737.6600	2.7776	2.7377	0
01/12/2023	2033 On 01-February-24			Bond Future	121.8440	121.8293	121.8440	121.8293	8,079
01/12/2023	2033 On 02-May-24			Bond Future	123.0922	123.0788	123.0922	123.0788	0
01/12/2023	2033 On 01-August-24			Bond Future	125.8194	125.8085	125.8194	125.8085	0
01/12/2023	2033 On 07-November-24			Bond Future	127.2778	127.2933	127.2778	127.2933	0
01/12/2023	2033 On 06-February-25			Bond Future	129.9726	129.9937	129.9726	129.9937	0
01/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5032.6100	5053.7200	5.0326	5.0537	0
01/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	2037 On 01-February-24			Bond Future	11.9839	11.9649	77.4798	77.5823	135,232
01/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2082.5000	2174.2200	2.0825	2.1742	2,500
01/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1512.7700	1502.0300	1.5128	1.5020	0
01/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2812.5100	2912.4800	2.8125	2.9125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1080.8400	1078.3500	1.0808	1.0784	0
01/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2847.9800	2948.1000	2.8480	2.9481	0
01/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1064.1100	1061.7700	1.0641	1.0618	0
01/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2883.5000	2983.9000	2.8835	2.9839	0
01/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1047.4800	1045.4200	1.0475	1.0454	0
01/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5257.3800	5365.7100	5.2574	5.3657	0
01/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	386.8300	392.7000	0.3868	0.3927	2,500
01/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9602.8600	9708.9200	9.6029	9.7089	0
01/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	62.6700	66.2700	0.0627	0.0663	2,500
01/12/2023	2037 On 02-May-24			Bond Future	12.0919	12.0720	79.1905	79.2963	0
01/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1277.1100	1285.1000	1.2771	1.2851	0
01/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4912.9100	4815.1400	4.9129	4.8151	0
01/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1295.0300	1303.2500	1.2950	1.3033	0
01/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4874.0800	4776.5400	4.8741	4.7765	0
01/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1313.1100	1321.5600	1.3131	1.3216	0
01/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4835.4600	4738.1500	4.8355	4.7382	0
01/12/2023	2037 On 01-August-24			Bond Future	12.2099	12.1889	76.6701	76.7800	0
01/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3173.3500	3255.1100	3.1734	3.2551	0
01/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3802.7600	3774.5700	3.8028	3.7746	0
01/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3200.1000	3282.1300	3.2001	3.2821	0
01/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3776.7400	3748.8200	3.7767	3.7488	0
01/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3226.9500	3309.2600	3.2270	3.3093	1,383
01/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3750.8700	3723.2300	3.7509	3.7232	0
01/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6577.8400	6680.5000	6.5778	6.6805	0
01/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1797.6900	1790.4000	1.7977	1.7904	1,383
01/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8915.1800	9022.4800	8.9152	9.0225	0
01/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1143.5900	1140.9400	1.1436	1.1409	1,383
01/12/2023	2037 On 07-November-24			Bond Future	12.3404	12.3151	78.4562	78.5857	9,175
01/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4778.4200	4890.0300	4.7784	4.8900	0
01/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3615.4900	3597.5900	3.6155	3.5976	0
01/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4807.9400	4919.1700	4.8079	4.9192	0
01/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3594.9600	3576.6800	3.5950	3.5767	0
01/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4837.5400	4948.6800	4.8375	4.9487	0
01/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3574.5500	3556.1800	3.5746	3.5562	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2037 On 06-February-25			Bond Future	12.4826	12.4556	75.8350	75.9703	0
01/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5180.5400	5357.9800	5.1805	5.3580	0
01/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3806.2800	3848.3800	3.8063	3.8484	0
01/12/2023	2038 On 01-February-24			Bond Future	130.3862	130.3699	130.3862	130.3699	3,549
01/12/2023	2038 On 02-May-24			Bond Future	133.2966	133.2814	133.2966	133.2814	1,706
01/12/2023	2038 On 01-August-24			Bond Future	134.1682	134.1559	134.1682	134.1559	0
01/12/2023	2038 On 07-November-24			Bond Future	137.3315	137.3478	137.3315	137.3478	0
01/12/2023	2038 On 06-February-25			Bond Future	138.1065	138.1292	138.1065	138.1292	0
01/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	2876.5400	2899.1600	2.8765	2.8992	0
01/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	2040 On 01-February-24			Bond Future	12.2616	12.2221	77.5144	77.7395	126,752
01/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2008.4500	2162.0400	2.0085	2.1620	0
01/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1790.1700	1718.6800	1.7902	1.7187	0
01/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2102.3600	2259.1500	2.1024	2.2592	0
01/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1714.4000	1646.1100	1.7144	1.6461	0
01/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2134.1300	2292.0400	2.1341	2.2920	0
01/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1689.7400	1622.5700	1.6897	1.6226	0
01/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2166.1100	2325.0200	2.1661	2.3250	0
01/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1665.3500	1599.1800	1.6654	1.5992	0
01/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4217.0000	4416.3800	4.2170	4.4164	0
01/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	713.2400	687.5400	0.7132	0.6875	0
01/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8636.8200	8859.8900	8.6368	8.8599	0
01/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	129.0900	127.0800	0.1291	0.1271	0
01/12/2023	2040 On 02-May-24			Bond Future	12.3732	12.3320	79.2258	79.4569	0
01/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1177.6600	1212.9300	1.1777	1.2129	0
01/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5706.9000	5511.0600	5.7069	5.5111	0
01/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1195.0700	1230.8900	1.1951	1.2309	0
01/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5663.1200	5467.8300	5.6631	5.4678	0
01/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1212.4600	1249.0100	1.2125	1.2490	0
01/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5619.4000	5424.8400	5.6194	5.4248	0
01/12/2023	2040 On 01-August-24			Bond Future	12.4946	12.4515	76.4558	76.6938	0
01/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3252.1200	3390.8800	3.2521	3.3909	0
01/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4223.2500	4123.9300	4.2233	4.1239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3280.0700	3419.4100	3.2801	3.4194	0
01/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4195.0700	4096.3300	4.1951	4.0963	0
01/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3307.8700	3447.8000	3.3079	3.4478	0
01/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4166.8100	4068.6600	4.1668	4.0687	0
01/12/2023	2040 On 07-November-24			Bond Future	12.6281	12.5800	78.2367	78.4972	8,697
01/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5010.4600	5083.5300	5.0105	5.0835	0
01/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3877.3900	3689.8800	3.8774	3.6899	0
01/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5041.1300	5114.7700	5.0411	5.1148	0
01/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3855.2500	3668.3100	3.8553	3.6683	0
01/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5071.8700	5146.0700	5.0719	5.1461	0
01/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3833.2400	3646.8600	3.8332	3.6469	0
01/12/2023	2040 On 06-February-25			Bond Future	12.7721	12.7215	75.3598	75.6289	0
01/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5200.1100	5361.4100	5.2001	5.3614	0
01/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4265.7200	4157.8800	4.2657	4.1579	0
01/12/2023	2044 On 01-February-24			Bond Future	12.3289	12.2946	73.7692	73.9666	99,458
01/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1744.6300	1871.9900	1.7446	1.8720	0
01/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2083.5500	2013.5200	2.0836	2.0135	0
01/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1773.6800	1902.0100	1.7737	1.9020	0
01/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2054.8900	1985.8300	2.0549	1.9858	0
01/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1802.8500	1932.1300	1.8029	1.9321	0
01/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2026.4300	1958.3200	2.0264	1.9583	0
01/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4378.4300	4554.8700	4.3784	4.5549	0
01/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	695.3300	674.3800	0.6953	0.6744	15,000
01/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5440.1700	5625.1100	5.4402	5.6251	0
01/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	463.9900	451.5400	0.4640	0.4515	5,000
01/12/2023	2044 On 02-May-24			Bond Future	12.4364	12.4006	75.3979	75.6007	27
01/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1127.4200	1196.2500	1.1274	1.1963	0
01/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5802.3500	5668.4100	5.8024	5.6684	0
01/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1144.5500	1214.0600	1.1446	1.2141	0
01/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5756.9600	5623.7000	5.7570	5.6237	0
01/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1162.0200	1232.0400	1.1620	1.2320	0
01/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5711.9900	5579.2400	5.7120	5.5792	0
01/12/2023	2044 On 01-August-24			Bond Future	12.5530	12.5155	72.6691	72.8781	0
01/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3035.4300	3149.4300	3.0354	3.1494	0

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01/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4578.2400	4483.2700	4.5782	4.4833	0
01/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3062.5900	3176.8900	3.0626	3.1769	0
01/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4547.9300	4453.2600	4.5479	4.4533	0
01/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3089.6300	3204.4600	3.0896	3.2045	0
01/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4517.5600	4423.4200	4.5176	4.4234	0
01/12/2023	2044 On 07-November-24			Bond Future	12.6806	12.6385	74.3617	74.5917	0
01/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5017.7400	5156.6400	5.0177	5.1566	0
01/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3836.1800	3745.0800	3.8362	3.7451	0
01/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5048.3900	5187.7200	5.0484	5.1877	0
01/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3813.7600	3723.0900	3.8138	3.7231	0
01/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5079.3900	5219.1500	5.0794	5.2192	0
01/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3791.7600	3701.5200	3.7918	3.7015	0
01/12/2023	2044 On 06-February-25			Bond Future	12.8178	12.7735	71.5290	71.7668	0
01/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5356.0600	5494.7100	5.3561	5.4947	0
01/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4286.1300	4186.9800	4.2861	4.1870	0
01/12/2023	2046 On 01-February-24			Bond Future	114.4907	114.9173	114.4907	114.9173	11,904
01/12/2023	2046 On 02-May-24			Bond Future	114.8858	115.3234	114.8858	115.3234	4,626
01/12/2023	2046 On 01-August-24			Bond Future	117.4309	117.8809	117.4309	117.8809	0
01/12/2023	2046 On 07-November-24			Bond Future	117.9824	118.4684	117.9824	118.4684	0
01/12/2023	2046 On 06-February-25			Bond Future	120.4784	120.9795	120.4784	120.9795	0
01/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	6468.4200	6969.5400	6.4684	6.9695	0
01/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	2050 On 01-February-24			Bond Future	113.4012	113.7584	113.4012	113.7584	10,813
01/12/2023	2050 On 02-May-24			Bond Future	115.9323	116.2989	115.9323	116.2989	3,316
01/12/2023	2050 On 01-August-24			Bond Future	116.1823	116.5599	116.1823	116.5599	0
01/12/2023	2050 On 07-November-24			Bond Future	118.9216	119.3331	118.9216	119.3331	0
01/12/2023	2050 On 06-February-25			Bond Future	119.0622	119.4876	119.0622	119.4876	0
01/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	3462.1500	3887.6400	3.4622	3.8876	0
01/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	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
01/12/2023	AL37 On 01-February-24			Index Future	939.4400	939.8540	939.4400	939.8540	0
01/12/2023	AL37 On 02-May-24			Index Future	960.1820	960.6160	960.1820	960.6160	0
01/12/2023	AL37 On 01-August-24			Index Future	981.2360	981.7020	981.2360	981.7020	0
01/12/2023	AL37 On 07-November-24			Index Future	1004.1540	1004.8380	1004.1540	1,004.8380	0
01/12/2023	AL37 On 06-February-25			Index Future	1025.2220	1025.9630	1025.2220	1,025.9630	0
01/12/2023	AL7T On 01-February-24			Index Future	1078.2590	1079.3610	1078.2590	1,079.3610	0
01/12/2023	AL7T On 02-May-24			Index Future	1102.0660	1103.2060	1102.0660	1,103.2060	0
01/12/2023	AL7T On 01-August-24			Index Future	1126.2310	1127.4210	1126.2310	1,127.4210	0
01/12/2023	AL7T On 07-November-24			Index Future	1152.5350	1153.9920	1152.5350	1,153.9920	0
01/12/2023	AL7T On 06-February-25			Index Future	1176.7160	1178.2520	1176.7160	1,178.2520	0
01/12/2023	ALBI On 01-February-24			Index Future	939.5970	940.9710	939.5970	940.9710	100
01/12/2023	ALBI On 02-May-24			Index Future	960.3420	961.7580	960.3420	961.7580	0
01/12/2023	ALBI On 01-August-24			Index Future	981.3990	982.8690	981.3990	982.8690	0
01/12/2023	ALBI On 07-November-24			Index Future	1004.3210	1006.0330	1004.3210	1,006.0330	0
01/12/2023	ALBI On 06-February-25			Index Future	1025.3920	1027.1820	1025.3920	1,027.1820	0
01/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	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
01/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	ES33 On 01-February-24			Bond Future	12.4664	12.4478	75.5799	75.6626	0
01/12/2023	ES33 On 02-May-24			Bond Future	12.6037	12.5841	73.4681	73.5537	0
01/12/2023	ES33 On 01-August-24			Bond Future	12.7501	12.7291	75.0951	75.1843	0
01/12/2023	ES33 On 07-November-24			Bond Future	12.9285	12.9027	73.0611	73.1683	0
01/12/2023	ES33 On 06-February-25			Bond Future	13.1234	13.0957	74.6026	74.7150	0
01/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	871.0400	983.4400	0.8710	0.9834	0
01/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	ES42 On 01-February-24			Bond Future	12.9941	12.9599	71.2878	71.4632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	ES42 On 02-May-24			Bond Future	13.1261	13.0904	68.6166	68.7968	0
01/12/2023	ES42 On 01-August-24			Bond Future	13.2633	13.2258	70.1354	70.3212	0
01/12/2023	ES42 On 07-November-24			Bond Future	13.4258	13.3835	67.5188	67.7242	0
01/12/2023	ES42 On 06-February-25			Bond Future	13.5941	13.5495	68.9403	69.1527	0
01/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	546.8400	759.2600	0.5468	0.7593	0
01/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 01-February-24			GOVI	926.1160	927.4620	926.1160	927.4620	711
01/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	461360.0000	474820.0000	46.1360	47.4820	0
01/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	461260.0000	474720.0000	46.1260	47.4720	0
01/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	461160.0000	474620.0000	46.1160	47.4620	0
01/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 02-May-24			GOVI	946.5640	947.9510	946.5640	947.9510	0
01/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	44060.0000	30190.0000	4.4060	3.0190	0
01/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	44160.0000	30290.0000	4.4160	3.0290	0
01/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	44260.0000	30390.0000	4.4260	3.0390	0
01/12/2023	GOVI On 01-August-24			GOVI	967.3190	968.7590	967.3190	968.7590	0
01/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	239490.0000	253890.0000	23.9490	25.3890	0
01/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	239390.0000	253790.0000	23.9390	25.3790	0
01/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	239290.0000	253690.0000	23.9290	25.3690	0
01/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 07-November-24			GOVI	989.9120	991.5900	989.9120	991.5900	0
01/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	411320.0000	428100.0000	41.1320	42.8100	0
01/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	411220.0000	428000.0000	41.1220	42.8000	0
01/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	411120.0000	427900.0000	41.1120	42.7900	0
01/12/2023	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
01/12/2023	GOVI On 06-February-25			GOVI	1010.6810	1012.4360	1010.6810	1,012.4360	0
01/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	386810.0000	404360.0000	38.6810	40.4360	0
01/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/12/2023	IGOV On 01-February-24			Index Future	343.1200	343.5260	343.1200	343.5260	606
01/12/2023	IGOV On 02-May-24			Index Future	350.7790	351.1980	350.7790	351.1980	16
01/12/2023	IGOV On 01-August-24			Index Future	358.5520	358.9880	358.5520	358.9880	0
01/12/2023	IGOV On 07-November-24			Index Future	367.0120	367.5340	367.0120	367.5340	0
01/12/2023	IGOV On 06-February-25			Index Future	374.7900	375.3380	374.7900	375.3380	0
01/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3450	8.3490	91.6550	91.6510	0
01/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3360	8.3390	91.6640	91.6610	0
01/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2980	8.2990	91.7020	91.7010	0
01/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2790	8.2790	91.7210	91.7210	0
01/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1860	8.1890	91.8140	91.8110	0
01/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1650	8.1690	91.8350	91.8310	0
01/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0480	8.0490	91.9520	91.9510	0
01/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8260	7.8290	92.1740	92.1710	0
01/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5070	7.5090	92.4930	92.4910	0
01/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3770	7.3790	92.6230	92.6210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2860	7.2890	92.7140	92.7110	0
01/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2350	7.2390	92.7650	92.7610	0
01/12/2023	R035 On 01-February-24			Bond Future	11.6555	11.6314	86.8432	86.9729	68,597
01/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	137.0900	160.4300	0.1371	0.1604	400
01/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5979.7300	5873.3200	5.9797	5.8733	0
01/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	577.6300	636.9700	0.5776	0.6370	400
01/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3529.9700	3459.5600	3.5300	3.4596	0
01/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3506.2100	3630.6300	3.5062	3.6306	0
01/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	750.2000	744.8700	0.7502	0.7449	0
01/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3544.9800	3669.6600	3.5450	3.6697	0
01/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	737.6800	732.6100	0.7377	0.7326	0
01/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3583.8800	3708.8300	3.5839	3.7088	0
01/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	725.3500	720.5500	0.7254	0.7206	0
01/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9032.1500	9164.7700	9.0322	9.1648	0
01/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	71.7000	74.5700	0.0717	0.0746	400
01/12/2023	R035 On 02-May-24			Bond Future	11.7551	11.7299	84.2488	84.3825	105,087
01/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1401.2000	1468.9500	1.4012	1.4690	0
01/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4464.7600	4398.8100	4.4648	4.3988	0
01/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1420.2500	1488.5000	1.4203	1.4885	0
01/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4428.2400	4362.7900	4.4282	4.3628	0
01/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1439.6500	1508.2100	1.4397	1.5082	0
01/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4392.1300	4326.9900	4.3921	4.3270	0
01/12/2023	R035 On 01-August-24			Bond Future	11.8615	11.8348	86.0952	86.2338	0
01/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3281.9100	3304.7900	3.2819	3.3048	0
01/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3653.7600	3538.0100	3.6538	3.5380	0
01/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3309.4900	3332.4400	3.3095	3.3324	0
01/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3629.1800	3513.5000	3.6292	3.5135	0
01/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3337.1700	3359.9100	3.3372	3.3599	0
01/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3604.7400	3488.8500	3.6047	3.4889	0
01/12/2023	R035 On 07-November-24			Bond Future	11.9946	11.9631	83.5870	83.7471	19,788
01/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4200.1300	4363.7500	4.2001	4.3638	0
01/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3316.6100	3320.1400	3.3166	3.3201	0
01/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4229.1000	4393.0000	4.2291	4.3930	0
01/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3295.6200	3299.4300	3.2956	3.2994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4258.1500	4422.3200	4.2582	4.4223	0
01/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3274.7500	3278.8300	3.2748	3.2788	0
01/12/2023	R035 On 06-February-25			Bond Future	12.1423	12.1087	85.3335	85.5004	0
01/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4777.4700	4885.8400	4.7775	4.8858	0
01/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3465.0600	3406.5900	3.4651	3.4066	0
01/12/2023	R053 On 01-February-24			Bond Future	12.2460	12.2115	99.1491	99.4100	0
01/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5797.9000	6030.4400	5.7979	6.0304	0
01/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	945.6000	917.2600	0.9456	0.9173	0
01/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5851.8400	6085.0300	5.8518	6.0850	0
01/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	931.0200	903.3300	0.9310	0.9033	0
01/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5906.0100	6139.6200	5.9060	6.1396	0
01/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	916.7600	889.4900	0.9168	0.8895	0
01/12/2023	R053 On 02-May-24			Bond Future	12.3483	12.3124	95.4736	95.7414	5,189
01/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7104.9800	7202.3000	7.1050	7.2023	0
01/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2342.7700	2172.2500	2.3428	2.1723	0
01/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7153.0000	7250.9600	7.1530	7.2510	0
01/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2323.2700	2153.3900	2.3233	2.1534	0
01/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7200.8700	7299.9000	7.2009	7.2999	0
01/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2303.7200	2134.9100	2.3037	2.1349	0
01/12/2023	R053 On 01-August-24			Bond Future	12.4561	12.4185	97.5653	97.8413	0
01/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7966.0100	8162.4800	7.9660	8.1625	0
01/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3264.8700	3185.3400	3.2649	3.1853	0
01/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8011.4000	8208.3400	8.0114	8.2083	0
01/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3243.8000	3164.7400	3.2438	3.1647	0
01/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8056.8400	8254.2500	8.0568	8.2543	0
01/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3222.8800	3144.2900	3.2229	3.1443	0
01/12/2023	R053 On 07-November-24			Bond Future	12.5829	12.5408	93.9672	94.2706	0
01/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6750.5100	6926.3800	6.7505	6.9264	0
01/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5285.5500	5158.0100	5.2856	5.1580	0
01/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6790.8700	6967.2900	6.7909	6.9673	0
01/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5256.2600	5129.2700	5.2563	5.1293	0
01/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6831.3000	7008.2800	6.8313	7.0083	0
01/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5227.1300	5100.7000	5.2271	5.1007	0
01/12/2023	R053 On 06-February-25			Bond Future	12.7167	12.6723	95.9276	96.2411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7219.8800	7395.3500	7.2199	7.3954	0
01/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5672.5700	5534.5000	5.6726	5.5345	0
01/12/2023	R186 On 01-February-24			Bond Future	8.7729	8.7686	105.6286	105.6397	76,973
01/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1978.6400	1978.8800	1.9786	1.9789	0
01/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	137.9200	127.1200	0.1379	0.1271	0
01/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2000.7100	2001.0100	2.0007	2.0010	0
01/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	134.9600	124.2200	0.1350	0.1242	0
01/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2022.8200	2023.2800	2.0228	2.0233	0
01/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	132.0500	121.4700	0.1321	0.1215	0
01/12/2023	R186 On 02-May-24			Bond Future	8.7504	8.7451	107.9608	107.9734	10,568
01/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	250.2400	252.0800	0.2502	0.2521	0
01/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2064.7200	2053.9500	2.0647	2.0540	0
01/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	255.7300	256.3800	0.2557	0.2564	0
01/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2046.0900	2034.1300	2.0461	2.0341	0
01/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	261.3000	261.9800	0.2613	0.2620	0
01/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2027.5400	2015.6100	2.0275	2.0156	0
01/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2595.7600	2596.6700	2.5958	2.5967	2,030
01/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	316.3100	304.6100	0.3163	0.3046	0
01/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3946.1300	3954.2500	3.9461	3.9543	0
01/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	144.0800	139.5900	0.1441	0.1396	2,030
01/12/2023	R186 On 01-August-24			Bond Future	8.7314	8.7243	105.0186	105.0340	0
01/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1073.3400	1056.7600	1.0733	1.0568	0
01/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1184.1900	1152.2400	1.1842	1.1522	0
01/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1085.4200	1068.8900	1.0854	1.0689	0
01/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1174.6900	1142.7900	1.1747	1.1428	0
01/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1097.9100	1081.0900	1.0979	1.0811	0
01/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1165.6000	1133.4100	1.1656	1.1334	0
01/12/2023	R186 On 07-November-24			Bond Future	8.7221	8.7021	107.4674	107.5060	44,507
01/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1740.3200	1747.3700	1.7403	1.7474	0
01/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	956.8900	925.3500	0.9569	0.9254	0
01/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1753.5900	1760.7400	1.7536	1.7607	0
01/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	951.0500	919.6100	0.9511	0.9196	0
01/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1766.8900	1773.7500	1.7669	1.7738	0
01/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	945.2500	913.5200	0.9453	0.9135	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R186 On 06-February-25			Bond Future	8.7609	8.7355	104.3993	104.4429	0
01/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1538.0300	1542.2100	1.5380	1.5422	0
01/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1077.8200	1038.4000	1.0778	1.0384	0
01/12/2023	R202 On 01-February-24			Bond Future	259.1324	259.1018	259.1324	259.1018	5,070
01/12/2023	R202 On 02-May-24			Bond Future	264.9164	264.8883	264.9164	264.8883	0
01/12/2023	R202 On 01-August-24			Bond Future	265.6611	265.6389	265.6611	265.6389	0
01/12/2023	R202 On 07-November-24			Bond Future	271.9257	271.9598	271.9257	271.9598	6
01/12/2023	R202 On 06-February-25			Bond Future	272.4254	272.4719	272.4254	272.4719	0
01/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	5635.4000	5681.8700	5.6354	5.6819	0
01/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	R209 On 01-February-24			Bond Future	11.7352	11.7161	67.1400	67.2306	14,301
01/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2632.3300	2722.2800	2.6323	2.7223	0
01/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	840.9800	840.2800	0.8410	0.8403	0
01/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2664.3900	2754.6500	2.6644	2.7547	0
01/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	827.4000	827.0100	0.8274	0.8270	0
01/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2696.5800	2787.1600	2.6966	2.7872	0
01/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	814.0100	813.9400	0.8140	0.8139	0
01/12/2023	R209 On 02-May-24			Bond Future	11.8289	11.8089	65.4693	65.5628	0
01/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1094.1600	1103.0100	1.0942	1.1030	0
01/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4281.0800	4196.4300	4.2811	4.1964	0
01/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1109.6900	1118.7500	1.1097	1.1188	0
01/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4246.6500	4162.2100	4.2467	4.1622	0
01/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1125.5100	1134.7800	1.1255	1.1348	0
01/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4212.5700	4128.3400	4.2126	4.1283	0
01/12/2023	R209 On 01-August-24			Bond Future	11.9288	11.9078	66.9039	67.0010	0
01/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2672.1200	2747.3700	2.6721	2.7474	0
01/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3363.3600	3341.4700	3.3634	3.3415	0
01/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2695.4400	2770.9300	2.6954	2.7709	0
01/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3339.9100	3318.2600	3.3399	3.3183	0
01/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2719.0600	2794.6000	2.7191	2.7946	0
01/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3316.8000	3295.2000	3.3168	3.2952	0
01/12/2023	R209 On 07-November-24			Bond Future	12.0477	12.0226	65.3070	65.4206	5,237
01/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3887.0200	3979.0200	3.8870	3.9790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3156.6900	3135.0100	3.1567	3.1350	0
01/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3912.3900	4004.6000	3.9124	4.0046	0
01/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3137.4300	3115.9600	3.1374	3.1160	0
01/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3937.8200	4029.9900	3.9378	4.0300	0
01/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3118.2800	3096.7700	3.1183	3.0968	0
01/12/2023	R209 On 06-February-25			Bond Future	12.1757	12.1491	66.6711	66.7899	0
01/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4354.0800	4509.6700	4.3541	4.5097	0
01/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3190.8800	3227.7300	3.1909	3.2277	0
01/12/2023	R210 On 01-February-24			Bond Future	231.8747	231.6641	231.8747	231.6641	501
01/12/2023	R210 On 02-May-24			Bond Future	233.7751	233.5628	233.7751	233.5628	0
01/12/2023	R210 On 01-August-24			Bond Future	238.9542	238.7426	238.9542	238.7426	0
01/12/2023	R210 On 07-November-24			Bond Future	241.2282	241.0626	241.2282	241.0626	60
01/12/2023	R210 On 06-February-25			Bond Future	246.3339	246.1747	246.3339	246.1747	0
01/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	6723.9200	6564.6900	6.7239	6.5647	0
01/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/12/2023	R213 On 01-February-24			Bond Future	10.5733	10.5593	85.5966	85.6576	29,281
01/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4904.6400	4948.1000	4.9046	4.9481	0
01/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	199.5900	182.1100	0.1996	0.1821	0
01/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4941.3700	4985.0700	4.9414	4.9851	0
01/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	196.0900	178.8500	0.1961	0.1789	0
01/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4978.0700	5022.0700	4.9781	5.0221	0
01/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	192.5900	175.6500	0.1926	0.1757	0
01/12/2023	R213 On 02-May-24			Bond Future	10.6464	10.6314	83.9279	83.9913	0
01/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1381.2700	1444.6400	1.3813	1.4446	0
01/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2947.4000	2947.3700	2.9474	2.9474	0
01/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1398.3700	1462.0300	1.3984	1.4620	0
01/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2921.2700	2921.5300	2.9213	2.9215	0
01/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1415.6000	1479.7600	1.4156	1.4798	0
01/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2895.2900	2896.0500	2.8953	2.8961	0
01/12/2023	R213 On 01-August-24			Bond Future	10.7262	10.7100	85.7674	85.8341	0
01/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2903.1000	2920.4200	2.9031	2.9204	0
01/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2355.3300	2305.9200	2.3553	2.3059	0
01/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2926.4800	2943.7100	2.9265	2.9437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2337.9400	2288.4400	2.3379	2.2884	0
01/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2949.9500	2967.0800	2.9500	2.9671	0
01/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2320.6700	2271.0700	2.3207	2.2711	0
01/12/2023	R213 On 07-November-24			Bond Future	10.8347	10.8130	84.2063	84.2928	16,191
01/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3688.5600	3719.9800	3.6886	3.7200	0
01/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2209.4500	2154.4200	2.2095	2.1544	0
01/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3713.4100	3744.7200	3.7134	3.7447	0
01/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2195.3400	2140.2000	2.1953	2.1402	0
01/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3738.0000	3769.5100	3.7380	3.7695	0
01/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2181.0000	2126.0600	2.1810	2.1261	0
01/12/2023	R213 On 06-February-25			Bond Future	10.9644	10.9407	85.9674	86.0590	0
01/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3906.1400	3960.5500	3.9061	3.9606	0
01/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2435.3900	2398.1400	2.4354	2.3981	0
01/12/2023	R214 On 01-February-24			Bond Future	12.1256	12.0912	62.6764	62.8429	10,900
01/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1643.9500	1709.2600	1.6440	1.7093	0
01/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1574.4200	1473.2700	1.5744	1.4733	0
01/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1669.7200	1735.8600	1.6697	1.7359	0
01/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1552.0100	1451.6900	1.5520	1.4517	0
01/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1695.7900	1762.6600	1.6958	1.7627	0
01/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1529.9500	1430.3600	1.5300	1.4304	0
01/12/2023	R214 On 02-May-24			Bond Future	12.2193	12.1835	60.7558	60.9268	10,172
01/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	973.5100	1035.2300	0.9735	1.0352	0
01/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4774.1200	4664.8600	4.7741	4.6649	0
01/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	988.2500	1050.5600	0.9883	1.0506	0
01/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4736.4200	4627.7500	4.7364	4.6278	0
01/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1003.1400	1065.9000	1.0031	1.0659	0
01/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4698.9300	4590.7100	4.6989	4.5907	0
01/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2265.1600	2361.9800	2.2652	2.3620	10,000
01/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2741.8200	2667.6600	2.7418	2.6677	0
01/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2314.0000	2411.9000	2.3140	2.4119	7,110
01/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2694.1500	2621.0700	2.6942	2.6211	0
01/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4384.7300	4514.2000	4.3847	4.5142	0
01/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1400.9400	1359.4300	1.4009	1.3594	17,110
01/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6510.6600	6657.6800	6.5107	6.6577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	774.4300	750.4700	0.7744	0.7505	17,110
01/12/2023	R214 On 01-August-24			Bond Future	12.3178	12.2805	62.0873	62.2634	0
01/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2796.3700	2897.6300	2.7964	2.8976	0
01/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3546.9200	3472.0100	3.5469	3.4720	0
01/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2820.0400	2921.7400	2.8200	2.9217	0
01/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3522.5900	3448.1200	3.5226	3.4481	0
01/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2844.0100	2946.1400	2.8440	2.9461	0
01/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3498.6200	3424.5800	3.4986	3.4246	0
01/12/2023	R214 On 07-November-24			Bond Future	12.4378	12.3962	60.2277	60.4212	0
01/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4051.2600	4168.5300	4.0513	4.1685	0
01/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3305.6600	3229.4900	3.3057	3.2295	0
01/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4077.1000	4194.7400	4.0771	4.1947	0
01/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3286.0300	3210.2300	3.2860	3.2102	0
01/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4103.0000	4221.0200	4.1030	4.2210	0
01/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3266.5000	3191.0800	3.2665	3.1911	0
01/12/2023	R214 On 06-February-25			Bond Future	12.5674	12.5237	61.4861	61.6860	0
01/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4334.7500	4449.5800	4.3348	4.4496	0
01/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3689.2900	3604.2400	3.6893	3.6042	0
01/12/2023	R248 On 01-February-24			Bond Future	12.2488	12.1990	76.9003	77.1936	246,308
01/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	392.4200	462.6800	0.3924	0.4627	0
01/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5031.8600	4808.8200	5.0319	4.8088	0
01/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1637.3200	1804.1100	1.6373	1.8041	0
01/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2280.6400	2154.1300	2.2806	2.1541	0
01/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1665.6400	1833.9100	1.6656	1.8339	0
01/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2249.3900	2124.3600	2.2494	2.1244	0
01/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1694.2200	1863.9500	1.6942	1.8640	0
01/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2218.4800	2094.9100	2.2185	2.0949	0
01/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2121.0400	2310.6100	2.1210	2.3106	0
01/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1821.2900	1717.5600	1.8213	1.7176	0
01/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5243.1400	5506.1300	5.2431	5.5061	0
01/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	532.9200	502.6100	0.5329	0.5026	0
01/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6435.1800	6709.8400	6.4352	6.7098	0
01/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	343.0400	324.4000	0.3430	0.3244	0
01/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8804.8000	9091.1800	8.8048	9.0912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	142.3200	135.4000	0.1423	0.1354	0
01/12/2023	R248 On 02-May-24			Bond Future	12.3468	12.2950	74.1499	74.4507	13,640
01/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	931.4600	1014.6900	0.9315	1.0147	0
01/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6797.9500	6580.3800	6.7980	6.5804	0
01/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1025.7700	1114.3200	1.0258	1.1143	0
01/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6496.2800	6284.0300	6.4963	6.2840	0
01/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1042.0600	1131.5500	1.0421	1.1316	0
01/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6446.9100	6235.6000	6.4469	6.2356	0
01/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1058.5100	1148.9600	1.0585	1.1490	0
01/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6397.8000	6187.4500	6.3978	6.1875	0
01/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3316.3000	3492.2100	3.3163	3.4922	0
01/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3009.4100	2884.5200	3.0094	2.8845	0
01/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6016.6700	6243.8100	6.0167	6.2438	0
01/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1566.3100	1492.6500	1.5663	1.4927	0
01/12/2023	R248 On 01-August-24			Bond Future	12.4500	12.3959	75.7748	76.0840	13,000
01/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3446.0400	3612.3200	3.4460	3.6123	0
01/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4309.9900	4167.1100	4.3100	4.1671	0
01/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3475.1300	3642.1700	3.4751	3.6422	0
01/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4280.9000	4138.7800	4.2809	4.1388	0
01/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3504.3200	3672.1100	3.5043	3.6721	0
01/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4251.9900	4110.6200	4.2520	4.1106	0
01/12/2023	R248 On 07-November-24			Bond Future	12.5751	12.5160	73.0893	73.4217	0
01/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5170.9800	5366.0800	5.1710	5.3661	0
01/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4039.0900	3901.7600	4.0391	3.9018	0
01/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5202.2700	5397.9900	5.2023	5.3980	0
01/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4015.9500	3879.2400	4.0160	3.8792	0
01/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5233.8900	5429.9600	5.2339	5.4300	0
01/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3993.2200	3856.8600	3.9932	3.8569	0
01/12/2023	R248 On 06-February-25			Bond Future	12.7101	12.6481	74.6157	74.9580	0
01/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4865.6300	5046.3800	4.8656	5.0464	0
01/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4866.3400	4704.7700	4.8663	4.7048	0
01/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	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
01/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0