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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
06/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	2025 On 01-February-24			Bond Future	175.5561	175.5131	175.5561	175.5131	11,910
06/12/2023	2025 On 02-May-24			Bond Future	179.4746	179.4306	179.4746	179.4306	0
06/12/2023	2025 On 01-August-24			Bond Future	181.6028	181.5562	181.6028	181.5562	0
06/12/2023	2025 On 07-November-24			Bond Future	185.8888	185.8392	185.8888	185.8392	75
06/12/2023	2029 On 01-February-24			Bond Future	128.4784	128.4148	128.4784	128.4148	7,360
06/12/2023	2029 On 02-May-24			Bond Future	129.9706	129.9056	129.9706	129.9056	0
06/12/2023	2029 On 01-August-24			Bond Future	132.8518	132.7844	132.8518	132.7844	0
06/12/2023	2029 On 07-November-24			Bond Future	134.5760	134.5053	134.5760	134.5053	66
06/12/2023	2029 On 06-February-25			Bond Future	137.4283	137.3543	137.4283	137.3543	0
06/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5028.3200	4954.3100	5.0283	4.9543	0
06/12/2023	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
06/12/2023	2030 On 01-February-24			Bond Future	10.0077	10.0357	91.2515	91.1348	77,761
06/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	404.6500	383.2100	0.4047	0.3832	400
06/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2253.7600	2348.9600	2.2538	2.3490	0
06/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	911.5400	871.1500	0.9115	0.8712	500
06/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1404.1400	1480.3900	1.4041	1.4804	0
06/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	992.7500	949.7800	0.9928	0.9498	1,360
06/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1317.5300	1391.2000	1.3175	1.3912	0
06/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1143.7400	1096.2300	1.1437	1.0962	500
06/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1175.7500	1244.8800	1.1758	1.2449	0
06/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1306.6900	1254.6600	1.3067	1.2547	400
06/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1047.1000	1111.7100	1.0471	1.1117	0
06/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1531.5200	1473.7500	1.5315	1.4738	200
06/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	898.7200	957.5900	0.8987	0.9576	0
06/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2176.8400	2105.3900	2.1768	2.1054	500
06/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	598.9300	644.1200	0.5989	0.6441	0
06/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4213.9800	4116.7000	4.2140	4.1167	0
06/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	188.5800	207.9400	0.1886	0.2079	700
06/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5338.0900	5233.2700	5.3381	5.2333	0
06/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	100.9800	112.8000	0.1010	0.1128	1,360
06/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5484.9900	5379.4100	5.4850	5.3794	0
06/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	93.0700	104.1300	0.0931	0.1041	0
06/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5521.7700	5416.0100	5.5218	5.4160	0
06/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	91.2100	102.0900	0.0912	0.1021	0
06/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5558.5300	5452.6000	5.5585	5.4526	0
06/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	89.3400	100.0500	0.0893	0.1001	0
06/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6961.9300	6850.9300	6.9619	6.8509	0
06/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	41.0500	46.6900	0.0411	0.0467	200
06/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7331.2000	7219.3000	7.3312	7.2193	0
06/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	33.4500	38.1900	0.0335	0.0382	500
06/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7368.1000	7256.1200	7.3681	7.2561	0
06/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	32.7800	37.4400	0.0328	0.0374	500
06/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8249.0600	8135.2900	8.2491	8.1353	0
06/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	18.3600	21.2300	0.0184	0.0212	400
06/12/2023	2030 On 02-May-24			Bond Future	10.0671	10.0966	93.2661	93.1469	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
06/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1178.9800	1141.0800	1.1790	1.1411	1,000
06/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2842.0900	2923.3800	2.8421	2.9234	0
06/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1426.2500	1382.6200	1.4263	1.3826	0
06/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2472.2400	2547.8000	2.4722	2.5478	0
06/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1444.0000	1399.9800	1.4440	1.4000	0
06/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2449.0300	2524.2000	2.4490	2.5242	0
06/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1462.1200	1417.7100	1.4621	1.4177	0
06/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2426.2100	2500.9900	2.4262	2.5010	0
06/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2129.6900	2072.3000	2.1297	2.0723	1,000
06/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1755.4200	1817.2200	1.7554	1.8172	0
06/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3288.2300	3213.9300	3.2882	3.2139	500
06/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1088.4400	1133.3300	1.0884	1.1333	0
06/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3856.5900	3775.8400	3.8566	3.7758	1,080
06/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	877.3600	915.8000	0.8774	0.9158	0
06/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4763.4300	4674.2800	4.7634	4.6743	500
06/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	630.9400	660.9800	0.6309	0.6610	0
06/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7441.2600	7336.4700	7.4413	7.3365	0
06/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	251.2300	265.6300	0.2512	0.2656	1,000
06/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8905.2500	8794.5700	8.9053	8.7946	0
06/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	129.9800	138.4900	0.1300	0.1385	1,080
06/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11493.8400	11377.4200	11.4938	11.3774	0
06/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	33.7100	36.4800	0.0337	0.0365	500
06/12/2023	2030 On 01-August-24			Bond Future	10.1364	10.1678	91.3060	91.1834	0
06/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2844.2300	2779.3300	2.8442	2.7793	0
06/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1939.0100	1996.6700	1.9390	1.9967	0
06/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2867.1000	2801.8900	2.8671	2.8019	0
06/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1923.3900	1980.7400	1.9234	1.9807	0
06/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2890.3500	2824.8300	2.8904	2.8248	0
06/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1908.1600	1965.2000	1.9082	1.9652	0
06/12/2023	2030 On 07-November-24			Bond Future	10.2179	10.2516	93.4359	93.3095	1,652
06/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3810.7000	3736.0200	3.8107	3.7360	0
06/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1878.6400	1930.4000	1.8786	1.9304	0
06/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3834.8900	3759.9700	3.8349	3.7600	0
06/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1866.3200	1917.8400	1.8663	1.9178	0

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06/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3859.1400	3783.9700	3.8591	3.7840	0
06/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1854.0900	1905.3600	1.8541	1.9054	0
06/12/2023	2030 On 06-February-25			Bond Future	10.3225	10.3587	91.3821	91.2518	0
06/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3637.4900	3565.1500	3.6375	3.5652	0
06/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2361.4000	2419.4500	2.3614	2.4195	0
06/12/2023	2032 On 01-February-24			Bond Future	10.8595	10.8934	89.0074	88.8442	88,338
06/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	94.2900	85.9400	0.0943	0.0859	1,200
06/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4324.6700	4479.5500	4.3247	4.4796	0
06/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	717.2700	672.2500	0.7173	0.6723	500
06/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2031.1400	2149.3500	2.0311	2.1494	0
06/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1078.5500	1018.0900	1.0786	1.0181	1,200
06/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1560.7500	1663.5200	1.5608	1.6635	0
06/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1126.6100	1064.3000	1.1266	1.0643	200
06/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1511.6500	1612.5700	1.5117	1.6126	0
06/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1438.0100	1364.6500	1.4380	1.3647	8,500
06/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1243.0100	1332.8800	1.2430	1.3329	0
06/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2003.2900	1913.1600	2.0033	1.9132	500
06/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	900.2100	973.3100	0.9002	0.9733	0
06/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2820.8700	2712.1000	2.8209	2.7121	0
06/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	588.5100	642.9700	0.5885	0.6430	17,000
06/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2893.1800	2783.0000	2.8932	2.7830	0
06/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	567.6000	620.6500	0.5676	0.6207	8,500
06/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3643.9200	3521.1900	3.6439	3.5212	0
06/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	393.5200	434.0200	0.3935	0.4340	8,500
06/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4432.6800	4299.8500	4.4327	4.2999	0
06/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	270.7600	301.1600	0.2708	0.3012	200
06/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4755.7400	4619.5200	4.7557	4.6195	0
06/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	232.8900	259.9000	0.2329	0.2599	0
06/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4796.3100	4659.7000	4.7963	4.6597	0
06/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	228.4900	255.1100	0.2285	0.2551	0
06/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4837.0100	4700.0000	4.8370	4.7000	0
06/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	224.2500	250.4700	0.2243	0.2505	0
06/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5451.8300	5309.5000	5.4518	5.3095	0
06/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	168.8800	189.7800	0.1689	0.1898	0

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06/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7528.7000	7374.8100	7.5287	7.3748	0
06/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	63.3700	72.7100	0.0634	0.0727	200
06/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	8027.6600	7872.0900	8.0277	7.8721	0
06/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	50.1200	57.7800	0.0501	0.0578	1,200
06/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8483.6500	8326.8000	8.4837	8.3268	0
06/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	40.4500	46.8300	0.0405	0.0468	500
06/12/2023	2032 On 02-May-24			Bond Future	10.9439	10.9793	86.8105	86.6437	61,830
06/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1167.5100	1120.9700	1.1675	1.1210	1,000
06/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3978.7600	4098.9900	3.9788	4.0990	0
06/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1474.9900	1419.5000	1.4750	1.4195	0
06/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3407.0900	3518.3700	3.4071	3.5184	0
06/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1493.8800	1437.8600	1.4939	1.4379	0
06/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3377.4600	3488.2100	3.3775	3.4882	0
06/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1512.9000	1456.3700	1.5129	1.4564	0
06/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3348.0100	3458.2500	3.3480	3.4583	0
06/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1532.2800	1475.2400	1.5323	1.4752	500
06/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3318.9400	3428.6700	3.3189	3.4287	0
06/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1571.0600	1512.9700	1.5711	1.5130	500
06/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3260.9400	3369.6200	3.2609	3.3696	0
06/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1691.0500	1629.8300	1.6911	1.6298	1,550
06/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3091.4100	3196.9600	3.0914	3.1970	0
06/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2156.3200	2083.9800	2.1563	2.0840	1,000
06/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2553.0400	2647.4700	2.5530	2.6475	0
06/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2741.2200	2656.8500	2.7412	2.6569	500
06/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2055.7500	2138.1500	2.0558	2.1382	0
06/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3073.9400	2983.4900	3.0739	2.9835	0
06/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1830.8300	1907.1500	1.8308	1.9072	500
06/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3485.3100	3388.0600	3.4853	3.3881	1,550
06/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1597.5800	1667.1000	1.5976	1.6671	0
06/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4970.7900	4853.8500	4.9708	4.8539	0
06/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1009.3800	1059.2100	1.0094	1.0592	500
06/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8941.3200	8794.8000	8.9413	8.7948	0
06/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	326.0000	346.2500	0.3260	0.3463	1,000
06/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9982.4400	9830.8600	9.9824	9.8309	0

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06/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	227.8300	243.0200	0.2278	0.2430	500
06/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10613.3300	10459.0100	10.6133	10.4590	0
06/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	177.7800	190.2300	0.1778	0.1902	1,550
06/12/2023	2032 On 01-August-24			Bond Future	11.0364	11.0736	88.7139	88.5428	0
06/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3184.3200	3098.9300	3.1843	3.0989	0
06/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2754.8400	2840.5700	2.7548	2.8406	0
06/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3210.0800	3124.2700	3.2101	3.1243	0
06/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2734.8900	2820.2000	2.7349	2.8202	0
06/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3235.9400	3149.7100	3.2359	3.1497	0
06/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2715.0700	2799.9600	2.7151	2.8000	0
06/12/2023	2032 On 07-November-24			Bond Future	11.1509	11.1903	86.6169	86.4408	1,526
06/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3882.8000	3784.3600	3.8828	3.7844	0
06/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2470.1100	2547.7500	2.4701	2.5478	0
06/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3909.6700	3810.8500	3.9097	3.8109	0
06/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2453.1900	2530.4500	2.4532	2.5305	0
06/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3936.9400	3837.7400	3.9369	3.8377	0
06/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2436.7100	2513.5900	2.4367	2.5136	0
06/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4355.1500	4250.4200	4.3552	4.2504	1,615
06/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2202.0500	2273.4000	2.2021	2.2734	0
06/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9860.4300	9711.6700	9.8604	9.7117	0
06/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	669.0000	696.3200	0.6690	0.6963	1,615
06/12/2023	2032 On 06-February-25			Bond Future	11.2815	11.3232	88.4283	88.2473	0
06/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4516.7500	4412.0700	4.5168	4.4121	0
06/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2636.2500	2712.5900	2.6363	2.7126	0
06/12/2023	2033 On 01-February-24			Bond Future	122.2009	122.2656	122.2009	122.2656	8,052
06/12/2023	2033 On 02-May-24			Bond Future	123.4568	123.5230	123.4568	123.5230	0
06/12/2023	2033 On 01-August-24			Bond Future	126.1938	126.2604	126.1938	126.2604	0
06/12/2023	2033 On 07-November-24			Bond Future	127.6629	127.7294	127.6629	127.7294	0
06/12/2023	2033 On 06-February-25			Bond Future	130.3687	130.4350	130.3687	130.4350	0
06/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5428.6900	5495.0000	5.4287	5.4950	0
06/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	2037 On 01-February-24			Bond Future	12.0342	12.0174	77.2092	77.2995	135,258
06/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1860.5200	1924.3900	1.8605	1.9244	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1561.3900	1535.0000	1.5614	1.5350	0
06/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2566.3800	2638.9300	2.5664	2.6389	0
06/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1105.3100	1087.6000	1.1053	1.0876	0
06/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2600.9300	2673.8300	2.6009	2.6738	0
06/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1087.6600	1070.3000	1.0877	1.0703	0
06/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2635.5500	2708.7900	2.6356	2.7088	0
06/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1070.1300	1053.1100	1.0701	1.0531	0
06/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4979.8800	5066.2600	4.9799	5.0663	0
06/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	379.9300	376.0500	0.3799	0.3761	2,500
06/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9325.3700	9416.0400	9.3254	9.4160	0
06/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	55.7800	56.1900	0.0558	0.0562	2,500
06/12/2023	2037 On 02-May-24			Bond Future	12.1441	12.1267	78.9139	79.0062	0
06/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1155.2300	1190.1800	1.1552	1.1902	0
06/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5067.6500	5010.3000	5.0677	5.0103	0
06/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1172.1100	1207.3800	1.1721	1.2074	0
06/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5027.7800	4970.7500	5.0278	4.9708	0
06/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1189.1600	1224.7500	1.1892	1.2248	0
06/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4988.1300	4931.4200	4.9881	4.9314	0
06/12/2023	2037 On 01-August-24			Bond Future	12.2641	12.2460	76.3884	76.4821	0
06/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3000.5400	3052.9000	3.0005	3.0529	0
06/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3911.6200	3870.2700	3.9116	3.8703	0
06/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3026.5600	3079.1500	3.0266	3.0792	0
06/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3884.8700	3843.7500	3.8849	3.8438	0
06/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3052.6800	3105.5100	3.0527	3.1055	1,383
06/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3858.2700	3817.3900	3.8583	3.8174	0
06/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6343.2300	6416.6200	6.3432	6.4166	0
06/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1844.7500	1824.4300	1.8448	1.8244	1,383
06/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8659.4800	8740.6200	8.6595	8.7406	0
06/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1169.5600	1156.9900	1.1696	1.1570	1,383
06/12/2023	2037 On 07-November-24			Bond Future	12.3965	12.3779	78.1695	78.2645	9,175
06/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4585.8900	4645.3800	4.5859	4.6454	0
06/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3709.7200	3674.1900	3.7097	3.6742	0
06/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4614.8700	4674.5400	4.6149	4.6745	0
06/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3688.6500	3653.3000	3.6887	3.6533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4643.9200	4703.7700	4.6439	4.7038	0
06/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3667.6900	3632.5200	3.6677	3.6325	0
06/12/2023	2037 On 06-February-25			Bond Future	12.5407	12.5215	75.5440	75.6399	0
06/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4988.1800	5047.9400	4.9882	5.0479	0
06/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3904.8700	3868.7600	3.9049	3.8688	0
06/12/2023	2038 On 01-February-24			Bond Future	130.6782	130.7894	130.6782	130.7894	3,549
06/12/2023	2038 On 02-May-24			Bond Future	133.5949	133.7087	133.5949	133.7087	1,706
06/12/2023	2038 On 01-August-24			Bond Future	134.4745	134.5894	134.4745	134.5894	0
06/12/2023	2038 On 07-November-24			Bond Future	137.6475	137.7638	137.6475	137.7638	0
06/12/2023	2038 On 06-February-25			Bond Future	138.4325	138.5488	138.4325	138.5488	0
06/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3202.5100	3318.7800	3.2025	3.3188	0
06/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	2040 On 01-February-24			Bond Future	12.3167	12.3052	77.2016	77.2668	126,752
06/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1768.6600	1817.5500	1.7687	1.8176	0
06/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1863.2400	1846.8900	1.8632	1.8469	0
06/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1857.9200	1907.8200	1.8579	1.9078	0
06/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1782.8200	1767.4800	1.7828	1.7675	0
06/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1888.1700	1938.3900	1.8882	1.9384	0
06/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1756.6400	1741.6200	1.7566	1.7416	0
06/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1918.6600	1969.2000	1.9187	1.9692	0
06/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1730.7600	1716.0600	1.7308	1.7161	0
06/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3913.3700	3976.1800	3.9134	3.9762	0
06/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	722.4700	720.0400	0.7225	0.7200	0
06/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8315.3700	8382.2600	8.3154	8.3823	0
06/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	120.5000	122.1500	0.1205	0.1222	0
06/12/2023	2040 On 02-May-24			Bond Future	12.4304	12.4185	78.9060	78.9727	0
06/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1052.2300	1077.4900	1.0522	1.0775	0
06/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5901.2700	5859.8500	5.9013	5.8599	0
06/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1068.4700	1093.9700	1.0685	1.0940	0
06/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5856.3200	5815.1400	5.8563	5.8151	0
06/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1084.7000	1110.4400	1.0847	1.1104	0
06/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5811.4400	5770.5000	5.8114	5.7705	0
06/12/2023	2040 On 01-August-24			Bond Future	12.5540	12.5417	76.1300	76.1975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3059.4100	3098.6800	3.0594	3.0987	0
06/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4356.2800	4328.0500	4.3563	4.3281	0
06/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3086.5000	3125.9500	3.0865	3.1260	0
06/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4327.2400	4299.1900	4.3272	4.2992	0
06/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3113.4600	3153.0900	3.1135	3.1531	0
06/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4298.1400	4270.2700	4.2981	4.2703	0
06/12/2023	2040 On 07-November-24			Bond Future	12.6896	12.6769	77.9048	77.9730	8,697
06/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4791.3800	4835.9300	4.7914	4.8359	0
06/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3990.2000	3966.5300	3.9902	3.9665	0
06/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4821.4200	4866.1000	4.8214	4.8661	0
06/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3967.4300	3943.8900	3.9674	3.9439	0
06/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4851.5300	4896.3400	4.8515	4.8963	0
06/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3944.7900	3921.3800	3.9448	3.9214	0
06/12/2023	2040 On 06-February-25			Bond Future	12.8359	12.8229	75.0228	75.0913	0
06/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4985.1900	5028.5000	4.9852	5.0285	0
06/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4387.7800	4362.5700	4.3878	4.3626	0
06/12/2023	2044 On 01-February-24			Bond Future	12.4150	12.3880	73.2789	73.4321	99,465
06/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1439.9200	1524.1700	1.4399	1.5242	0
06/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2269.1600	2200.2100	2.2692	2.2002	0
06/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1466.3600	1551.4200	1.4664	1.5514	0
06/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2237.8900	2169.7500	2.2379	2.1698	0
06/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1492.9300	1578.8100	1.4929	1.5788	0
06/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2206.8300	2139.5100	2.2068	2.1395	0
06/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3937.2400	4067.0800	3.9372	4.0671	0
06/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	744.4600	721.1000	0.7445	0.7211	15,000
06/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4976.4600	5114.8700	4.9765	5.1149	0
06/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	490.6000	475.8100	0.4906	0.4758	5,000
06/12/2023	2044 On 02-May-24			Bond Future	12.5257	12.4977	74.8968	75.0534	27
06/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	959.5900	1006.2000	0.9596	1.0062	0
06/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6135.6600	6025.7100	6.1357	6.0257	0
06/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	975.0100	1022.1300	0.9750	1.0221	0
06/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6088.5600	5979.1200	6.0886	5.9791	0
06/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	990.7500	1038.3700	0.9908	1.0384	0
06/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6041.8600	5932.9200	6.0419	5.9329	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	2044 On 01-August-24			Bond Future	12.6456	12.6166	72.1580	72.3174	0
06/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2768.1100	2845.9800	2.7681	2.8460	0
06/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4822.0700	4740.4900	4.8221	4.7405	0
06/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2793.9300	2872.2200	2.7939	2.8722	0
06/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4790.4200	4709.2600	4.7904	4.7093	0
06/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2819.6400	2898.3300	2.8196	2.8983	0
06/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4758.7200	4677.9600	4.7587	4.6780	0
06/12/2023	2044 On 07-November-24			Bond Future	12.7767	12.7467	73.8400	74.0024	0
06/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4692.0000	4788.7900	4.6920	4.7888	0
06/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4032.1800	3966.5900	4.0322	3.9666	0
06/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4721.6500	4818.7600	4.7217	4.8188	0
06/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4008.7600	3943.4900	4.0088	3.9435	0
06/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4751.6500	4849.0700	4.7517	4.8491	0
06/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3985.7600	3920.8000	3.9858	3.9208	0
06/12/2023	2044 On 06-February-25			Bond Future	12.9175	12.8864	70.9981	71.1628	0
06/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5031.0000	5127.8000	5.0310	5.1278	0
06/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4491.9700	4424.1000	4.4920	4.4241	0
06/12/2023	2046 On 01-February-24			Bond Future	115.0776	115.0431	115.0776	115.0431	11,904
06/12/2023	2046 On 02-May-24			Bond Future	115.4850	115.4497	115.4850	115.4497	4,626
06/12/2023	2046 On 01-August-24			Bond Future	118.0447	118.0077	118.0447	118.0077	0
06/12/2023	2046 On 07-November-24			Bond Future	118.6123	118.5727	118.6123	118.5727	0
06/12/2023	2046 On 06-February-25			Bond Future	121.1242	121.0824	121.1242	121.0824	0
06/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7114.2400	7072.3700	7.1142	7.0724	0
06/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	2050 On 01-February-24			Bond Future	115.0348	114.8016	115.0348	114.8016	10,813
06/12/2023	2050 On 02-May-24			Bond Future	117.6025	117.3639	117.6025	117.3639	3,316
06/12/2023	2050 On 01-August-24			Bond Future	117.8903	117.6454	117.8903	117.6454	0
06/12/2023	2050 On 07-November-24			Bond Future	120.6720	120.4202	120.6720	120.4202	0
06/12/2023	2050 On 06-February-25			Bond Future	120.8524	120.5928	120.8524	120.5928	0
06/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	5252.3800	4992.7800	5.2524	4.9928	0
06/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	8607 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
06/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	AL37 On 01-February-24			Index Future	939.5760	938.8240	939.5760	938.8240	0
06/12/2023	AL37 On 02-May-24			Index Future	960.3200	959.5520	960.3200	959.5520	0
06/12/2023	AL37 On 01-August-24			Index Future	981.3890	980.6020	981.3890	980.6020	0
06/12/2023	AL37 On 07-November-24			Index Future	1004.3270	1003.5180	1004.3270	1,003.5180	0
06/12/2023	AL37 On 06-February-25			Index Future	1025.4200	1024.5900	1025.4200	1,024.5900	0
06/12/2023	AL7T On 01-February-24			Index Future	1080.2260	1078.9310	1080.2260	1,078.9310	0
06/12/2023	AL7T On 02-May-24			Index Future	1104.0750	1102.7520	1104.0750	1,102.7520	0
06/12/2023	AL7T On 01-August-24			Index Future	1128.2980	1126.9430	1128.2980	1,126.9430	0
06/12/2023	AL7T On 07-November-24			Index Future	1154.6700	1153.2790	1154.6700	1,153.2790	0
06/12/2023	AL7T On 06-February-25			Index Future	1178.9210	1177.4960	1178.9210	1,177.4960	0
06/12/2023	ALBI On 01-February-24			Index Future	938.2540	938.3550	938.2540	938.3550	100
06/12/2023	ALBI On 02-May-24			Index Future	958.9690	959.0720	958.9690	959.0720	0
06/12/2023	ALBI On 01-August-24			Index Future	980.0080	980.1110	980.0080	980.1110	0
06/12/2023	ALBI On 07-November-24			Index Future	1002.9140	1003.0170	1002.9140	1,003.0170	0
06/12/2023	ALBI On 06-February-25			Index Future	1023.9780	1024.0780	1023.9780	1,024.0780	0
06/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	ES33 On 01-February-24			Bond Future	12.4534	12.5044	75.6379	75.4114	0
06/12/2023	ES33 On 02-May-24			Bond Future	12.5901	12.6433	73.5275	73.2959	0
06/12/2023	ES33 On 01-August-24			Bond Future	12.7356	12.7913	75.1568	74.9194	0
06/12/2023	ES33 On 07-November-24			Bond Future	12.9129	12.9716	73.1256	72.8818	0
06/12/2023	ES33 On 06-February-25			Bond Future	13.1067	13.1684	74.6703	74.4203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	938.7000	688.6900	0.9387	0.6887	0
06/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	ES42 On 01-February-24			Bond Future	13.0636	13.0476	70.9330	71.0146	0
06/12/2023	ES42 On 02-May-24			Bond Future	13.1985	13.1818	68.2537	68.3372	0
06/12/2023	ES42 On 01-August-24			Bond Future	13.3383	13.3211	69.7655	69.8502	0
06/12/2023	ES42 On 07-November-24			Bond Future	13.5039	13.4861	67.1415	67.2274	0
06/12/2023	ES42 On 06-February-25			Bond Future	13.6753	13.6569	68.5567	68.6434	0
06/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	163.2200	249.9200	0.1632	0.2499	0
06/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 01-February-24			GOVI	924.8940	924.9860	924.8940	924.9860	711
06/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	449140.0000	450060.0000	44.9140	45.0060	0
06/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	449040.0000	449960.0000	44.9040	44.9960	0
06/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	448940.0000	449860.0000	44.8940	44.9860	0
06/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 02-May-24			GOVI	945.3140	945.4080	945.3140	945.4080	0
06/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	56560.0000	55620.0000	5.6560	5.5620	0
06/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	56660.0000	55720.0000	5.6660	5.5720	0
06/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	56760.0000	55820.0000	5.6760	5.5820	0
06/12/2023	GOVI On 01-August-24			GOVI	966.0530	966.1470	966.0530	966.1470	0
06/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	226830.0000	227770.0000	22.6830	22.7770	0
06/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	226730.0000	227670.0000	22.6730	22.7670	0
06/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	226630.0000	227570.0000	22.6630	22.7570	0
06/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 07-November-24			GOVI	988.6330	988.7260	988.6330	988.7260	0
06/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	398530.0000	399460.0000	39.8530	39.9460	0
06/12/2023	GOVI On 07-November-24	948.78	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
06/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	398430.0000	399360.0000	39.8430	39.9360	0
06/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	398330.0000	399260.0000	39.8330	39.9260	0
06/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GOVI On 06-February-25			GOVI	1009.3970	1009.4870	1009.3970	1,009.4870	0
06/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	373970.0000	374870.0000	37.3970	37.4870	0
06/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/12/2023	IGOV On 01-February-24			Index Future	344.4770	344.4650	344.4770	344.4650	606
06/12/2023	IGOV On 02-May-24			Index Future	352.1660	352.1540	352.1660	352.1540	16
06/12/2023	IGOV On 01-August-24			Index Future	359.9740	359.9610	359.9740	359.9610	0
06/12/2023	IGOV On 07-November-24			Index Future	368.4740	368.4590	368.4740	368.4590	0
06/12/2023	IGOV On 06-February-25			Index Future	376.2910	376.2740	376.2910	376.2740	0
06/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3460	91.6300	91.6540	0
06/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3500	8.3350	91.6500	91.6650	0
06/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3200	8.2980	91.6800	91.7020	0
06/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3000	8.2770	91.7000	91.7230	0
06/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2100	8.1850	91.7900	91.8150	0
06/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1900	8.1660	91.8100	91.8340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0400	8.0470	91.9600	91.9530	0
06/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8100	7.8290	92.1900	92.1710	0
06/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.4900	7.5060	92.5100	92.4940	0
06/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3600	7.3790	92.6400	92.6210	0
06/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2800	7.2880	92.7200	92.7120	0
06/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2500	7.2340	92.7500	92.7660	0
06/12/2023	R035 On 01-February-24			Bond Future	11.6441	11.6530	86.9043	86.8566	68,076
06/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	118.7000	119.7900	0.1187	0.1198	400
06/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5900.2400	5949.0300	5.9002	5.9490	0
06/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	540.0500	539.2200	0.5401	0.5392	400
06/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3431.2900	3478.1600	3.4313	3.4782	0
06/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3490.7800	3467.4100	3.4908	3.4674	0
06/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	673.6700	698.0000	0.6737	0.6980	0
06/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3530.1400	3506.5200	3.5301	3.5065	0
06/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	661.7400	685.8200	0.6617	0.6858	0
06/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3569.6300	3545.7600	3.5696	3.5458	0
06/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	650.0000	673.8300	0.6500	0.6738	0
06/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9076.3200	9032.8600	9.0763	9.0329	0
06/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	54.7700	59.0100	0.0548	0.0590	400
06/12/2023	R035 On 02-May-24			Bond Future	11.7433	11.7526	84.3112	84.2625	105,087
06/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1382.8500	1374.3900	1.3829	1.3744	0
06/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4384.0100	4424.2600	4.3840	4.4243	0
06/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1401.9300	1393.3500	1.4019	1.3934	0
06/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4347.5200	4387.6500	4.3475	4.3877	0
06/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1421.3600	1412.6600	1.4214	1.4127	0
06/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4311.4400	4351.4500	4.3114	4.3515	0
06/12/2023	R035 On 01-August-24			Bond Future	11.8490	11.8587	86.1600	86.1096	0
06/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3278.9900	3260.7000	3.2790	3.2607	0
06/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3585.9800	3618.1300	3.5860	3.6181	0
06/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3306.6900	3288.2900	3.3067	3.2883	0
06/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3561.5200	3593.5600	3.5615	3.5936	0
06/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3334.5000	3315.9800	3.3345	3.3160	0
06/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3537.2100	3569.1300	3.5372	3.5691	0
06/12/2023	R035 On 07-November-24			Bond Future	11.9812	11.9915	83.6550	83.6024	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4210.9600	4186.9100	4.2110	4.1869	0
06/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3259.5100	3288.0200	3.2595	3.2880	0
06/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4240.0700	4215.9200	4.2401	4.2159	0
06/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3238.6600	3267.0700	3.2387	3.2671	0
06/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4269.2700	4245.0000	4.2693	4.2450	0
06/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3217.9400	3246.2300	3.2179	3.2462	0
06/12/2023	R035 On 06-February-25			Bond Future	12.1280	12.1390	85.4049	85.3500	0
06/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4795.1400	4768.2200	4.7951	4.7682	0
06/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3411.3900	3439.3000	3.4114	3.4393	0
06/12/2023	R053 On 01-February-24			Bond Future	12.3323	12.3103	98.5010	98.6656	0
06/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5215.2000	5357.7000	5.2152	5.3577	0
06/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1011.0200	988.9600	1.0110	0.9890	0
06/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5267.7000	5410.6100	5.2677	5.4106	0
06/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	995.0000	973.3500	0.9950	0.9734	0
06/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5320.4600	5463.7800	5.3205	5.4638	0
06/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	979.3300	958.0900	0.9793	0.9581	0
06/12/2023	R053 On 02-May-24			Bond Future	12.4379	12.4151	94.8111	94.9793	5,189
06/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6588.6100	6715.2000	6.5886	6.7152	0
06/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2488.9000	2447.2400	2.4889	2.4472	0
06/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6635.3100	6762.2500	6.6353	6.7623	0
06/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2468.0800	2426.7700	2.4681	2.4268	0
06/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6681.8700	6809.1500	6.6819	6.8092	0
06/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2447.2200	2406.2500	2.4472	2.4063	0
06/12/2023	R053 On 01-August-24			Bond Future	12.5491	12.5255	96.8895	97.0607	0
06/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7471.6000	7593.0700	7.4716	7.5931	0
06/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3446.2500	3396.5400	3.4463	3.3965	0
06/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7515.8200	7637.5900	7.5158	7.6376	0
06/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3424.0100	3374.6000	3.4240	3.3746	0
06/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7560.1000	7682.1700	7.5601	7.6822	0
06/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3401.9300	3352.8200	3.4019	3.3528	0
06/12/2023	R053 On 07-November-24			Bond Future	12.6797	12.6551	93.2775	93.4516	0
06/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6319.4700	6424.8400	6.3195	6.4248	0
06/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5544.2600	5475.5100	5.5443	5.4755	0
06/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6358.5500	6464.2400	6.3586	6.4642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5513.6900	5445.2600	5.5137	5.4453	0
06/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6397.7000	6503.7200	6.3977	6.5037	0
06/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5483.2800	5415.1800	5.4833	5.4152	0
06/12/2023	R053 On 06-February-25			Bond Future	12.8171	12.7918	95.2256	95.4020	0
06/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6787.6700	6893.2500	6.7877	6.8933	0
06/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5942.3400	5871.5600	5.9423	5.8716	0
06/12/2023	R186 On 01-February-24			Bond Future	8.7834	8.8048	105.6019	105.5470	77,371
06/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1939.0000	1895.5800	1.9390	1.8956	0
06/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	125.0000	136.4600	0.1250	0.1365	0
06/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1961.1800	1917.5600	1.9612	1.9176	0
06/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	122.1500	133.4100	0.1222	0.1334	0
06/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1983.4100	1939.5900	1.9834	1.9396	0
06/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	119.3600	130.4200	0.1194	0.1304	0
06/12/2023	R186 On 02-May-24			Bond Future	8.7621	8.7858	107.9334	107.8774	10,568
06/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	234.5900	225.6100	0.2346	0.2256	0
06/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2076.4600	2123.5400	2.0765	2.1235	0
06/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	239.8800	230.7300	0.2399	0.2307	0
06/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2057.6300	2104.5400	2.0576	2.1045	0
06/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	245.2500	235.9400	0.2453	0.2359	0
06/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2038.8800	2085.6300	2.0389	2.0856	0
06/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2560.9900	2518.9200	2.5610	2.5189	2,030
06/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	308.9300	322.9200	0.3089	0.3229	0
06/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3912.7600	3864.0100	3.9128	3.8640	0
06/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	138.1000	145.4100	0.1381	0.1454	2,030
06/12/2023	R186 On 01-August-24			Bond Future	8.7437	8.7707	104.9922	104.9339	0
06/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1048.8400	1023.1000	1.0488	1.0231	0
06/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1186.1300	1218.6600	1.1861	1.2187	0
06/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1060.8200	1034.9100	1.0608	1.0349	0
06/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1176.5300	1208.8900	1.1765	1.2089	0
06/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1073.2100	1047.1200	1.0732	1.0471	0
06/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1167.3400	1199.5200	1.1673	1.1995	0
06/12/2023	R186 On 07-November-24			Bond Future	8.7350	8.7666	107.4425	107.3815	45,250
06/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1716.0500	1681.6800	1.7161	1.6817	0
06/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	957.5200	984.1600	0.9575	0.9842	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1729.2600	1694.7600	1.7293	1.6948	0
06/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	951.6200	978.1300	0.9516	0.9781	0
06/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1742.5100	1707.8800	1.7425	1.7079	0
06/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	945.7700	972.1500	0.9458	0.9722	0
06/12/2023	R186 On 06-February-25			Bond Future	8.7741	8.8115	104.3767	104.3126	0
06/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1517.9000	1483.7800	1.5179	1.4838	0
06/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1080.3200	1110.2400	1.0803	1.1102	0
06/12/2023	R202 On 01-February-24			Bond Future	257.5525	257.4782	257.5525	257.4782	5,070
06/12/2023	R202 On 02-May-24			Bond Future	263.3011	263.2251	263.3011	263.2251	0
06/12/2023	R202 On 01-August-24			Bond Future	264.0116	263.9314	264.0116	263.9314	0
06/12/2023	R202 On 07-November-24			Bond Future	270.2420	270.1572	270.2420	270.1572	6
06/12/2023	R202 On 06-February-25			Bond Future	270.7107	270.6193	270.7107	270.6193	0
06/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3920.6900	3829.2900	3.9207	3.8293	0
06/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	R209 On 01-February-24			Bond Future	11.7759	11.7740	66.9474	66.9562	14,301
06/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2442.4900	2460.4500	2.4425	2.4605	0
06/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	843.6900	852.9000	0.8437	0.8529	0
06/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2474.0100	2491.9600	2.4740	2.4920	0
06/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	829.5700	838.7700	0.8296	0.8388	0
06/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2505.6800	2523.6100	2.5057	2.5236	0
06/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	815.6600	824.8400	0.8157	0.8248	0
06/12/2023	R209 On 02-May-24			Bond Future	11.8710	11.8691	65.2725	65.2814	0
06/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1001.6700	1010.8700	1.0017	1.0109	0
06/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4385.3900	4385.6800	4.3854	4.3857	0
06/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1016.4300	1025.6900	1.0164	1.0257	0
06/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4350.1900	4350.5400	4.3502	4.3505	0
06/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1031.4600	1040.7900	1.0315	1.0408	0
06/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4315.3200	4315.7400	4.3153	4.3157	0
06/12/2023	R209 On 01-August-24			Bond Future	11.9723	11.9704	66.7036	66.7122	0
06/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2545.2600	2555.4900	2.5453	2.5555	0
06/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3436.7500	3438.3900	3.4368	3.4384	0
06/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2568.0300	2578.2900	2.5680	2.5783	0
06/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3412.7500	3414.4200	3.4128	3.4144	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2591.1100	2601.4100	2.5911	2.6014	0
06/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3389.1000	3390.8100	3.3891	3.3908	0
06/12/2023	R209 On 07-November-24			Bond Future	12.0927	12.0909	65.1032	65.1113	5,237
06/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3748.2400	3757.8400	3.7482	3.7578	0
06/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3221.6600	3223.1700	3.2217	3.2232	0
06/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3773.2000	3782.8100	3.7732	3.7828	0
06/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3201.9900	3203.5100	3.2020	3.2035	0
06/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3798.2200	3807.8500	3.7982	3.8079	0
06/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3182.4300	3183.9700	3.1824	3.1840	0
06/12/2023	R209 On 06-February-25			Bond Future	12.2222	12.2205	66.4647	66.4720	0
06/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4214.2900	4222.7600	4.2143	4.2228	0
06/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3257.5400	3258.6900	3.2575	3.2587	0
06/12/2023	R210 On 01-February-24			Bond Future	232.6674	232.8415	232.6674	232.8415	501
06/12/2023	R210 On 02-May-24			Bond Future	234.5844	234.7622	234.5844	234.7622	0
06/12/2023	R210 On 01-August-24			Bond Future	239.7845	239.9645	239.7845	239.9645	0
06/12/2023	R210 On 07-November-24			Bond Future	242.0812	242.2622	242.0812	242.2622	60
06/12/2023	R210 On 06-February-25			Bond Future	247.2104	247.3921	247.2104	247.3921	0
06/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7600.3800	7782.0500	7.6004	7.7821	0
06/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/12/2023	R213 On 01-February-24			Bond Future	10.5375	10.5662	85.7518	85.6274	29,281
06/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5017.2000	4909.7200	5.0172	4.9097	0
06/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	157.0000	173.9000	0.1570	0.1739	0
06/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5054.4700	4946.7400	5.0545	4.9467	0
06/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	154.0400	170.6900	0.1540	0.1707	0
06/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5091.7200	4983.7300	5.0917	4.9837	0
06/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	151.0900	167.4800	0.1511	0.1675	0
06/12/2023	R213 On 02-May-24			Bond Future	10.6089	10.6390	84.0864	83.9593	0
06/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1411.6600	1367.6200	1.4117	1.3676	0
06/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2819.2300	2902.2700	2.8192	2.9023	0
06/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1429.2000	1384.7500	1.4292	1.3848	0
06/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2793.5400	2876.1700	2.7935	2.8762	0
06/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1446.8600	1402.0100	1.4469	1.4020	0
06/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2767.9900	2850.2200	2.7680	2.8502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R213 On 01-August-24			Bond Future	10.6866	10.7183	85.9305	85.8000	0
06/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2966.5000	2899.5200	2.9665	2.8995	0
06/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2255.6500	2319.1700	2.2557	2.3192	0
06/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2990.2900	2922.9900	2.9903	2.9230	0
06/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2238.6700	2301.8700	2.2387	2.3019	0
06/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3014.1500	2946.5400	3.0142	2.9465	0
06/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2221.7900	2284.6800	2.2218	2.2847	0
06/12/2023	R213 On 07-November-24			Bond Future	10.7924	10.8261	84.3748	84.2403	16,191
06/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3769.3500	3692.3200	3.7694	3.6923	0
06/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2121.7800	2179.2500	2.1218	2.1793	0
06/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3794.5500	3717.2400	3.7946	3.7172	0
06/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2108.0200	2165.2100	2.1080	2.1652	0
06/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3819.4900	3741.9100	3.8195	3.7419	0
06/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2094.0300	2150.9500	2.0940	2.1510	0
06/12/2023	R213 On 06-February-25			Bond Future	10.9194	10.9552	86.1413	86.0028	0
06/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3992.2700	3913.0200	3.9923	3.9130	0
06/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2347.6200	2406.8200	2.3476	2.4068	0
06/12/2023	R214 On 01-February-24			Bond Future	12.1965	12.1796	62.3355	62.4166	10,900
06/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1406.6600	1459.6700	1.4067	1.4597	0
06/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1678.0000	1649.9700	1.6780	1.6500	0
06/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1430.6900	1484.1300	1.4307	1.4841	0
06/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1653.8500	1626.2500	1.6539	1.6263	0
06/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1455.0500	1508.9000	1.4551	1.5089	0
06/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1630.0800	1602.8900	1.6301	1.6029	0
06/12/2023	R214 On 02-May-24			Bond Future	12.2926	12.2751	60.4074	60.4902	10,172
06/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	847.9400	875.7500	0.8479	0.8758	0
06/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4996.9500	4941.9600	4.9970	4.9420	0
06/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	861.4400	889.5300	0.8614	0.8895	0
06/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4958.0100	4903.3000	4.9580	4.9033	0
06/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	875.0800	903.4600	0.8751	0.9035	0
06/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4919.2700	4864.8500	4.9193	4.8649	0
06/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2057.6800	2104.7300	2.0577	2.1047	10,000
06/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2882.7400	2846.9900	2.8827	2.8470	0
06/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2104.2100	2151.8100	2.1042	2.1518	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2832.7600	2797.5600	2.8328	2.7976	0
06/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4106.2500	4170.5400	4.1063	4.1705	0
06/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1470.8600	1452.3500	1.4709	1.4524	17,110
06/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6196.3900	6269.6600	6.1964	6.2697	0
06/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	808.5600	799.0300	0.8086	0.7990	17,110
06/12/2023	R214 On 01-August-24			Bond Future	12.3935	12.3755	61.7320	61.8162	0
06/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2594.3200	2640.4000	2.5943	2.6404	0
06/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3700.1200	3662.0400	3.7001	3.6620	0
06/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2617.0800	2663.3700	2.6171	2.6634	0
06/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3674.8800	3637.0100	3.6749	3.6370	0
06/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2640.1300	2686.6400	2.6401	2.6866	0
06/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3649.9900	3612.3400	3.6500	3.6123	0
06/12/2023	R214 On 07-November-24			Bond Future	12.5162	12.4977	59.8653	59.9508	0
06/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3823.3800	3875.6500	3.8234	3.8757	0
06/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3440.2100	3407.0200	3.4402	3.4070	0
06/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3848.5000	3900.9500	3.8485	3.9010	0
06/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3419.8600	3386.8500	3.4199	3.3869	0
06/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3873.6800	3926.3000	3.8737	3.9263	0
06/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3399.6100	3366.7700	3.3996	3.3668	0
06/12/2023	R214 On 06-February-25			Bond Future	12.6485	12.6295	61.1175	61.2038	0
06/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4108.6100	4160.3200	4.1086	4.1603	0
06/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3831.7700	3797.1200	3.8318	3.7971	0
06/12/2023	R248 On 01-February-24			Bond Future	12.3297	12.2976	76.4277	76.6146	246,288
06/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	278.7200	312.7200	0.2787	0.3127	0
06/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5390.7500	5237.8100	5.3908	5.2378	0
06/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1351.5700	1446.9100	1.3516	1.4469	0
06/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2467.4800	2375.8800	2.4675	2.3759	0
06/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1377.2900	1473.6400	1.3773	1.4736	0
06/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2433.6300	2343.0400	2.4336	2.3430	0
06/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1403.2800	1500.6300	1.4033	1.5006	0
06/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2400.1300	2310.5400	2.4001	2.3105	0
06/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1795.6000	1906.5600	1.7956	1.9066	0
06/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1968.4400	1892.4600	1.9684	1.8925	0
06/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4797.9800	4962.1900	4.7980	4.9622	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	560.3500	537.6200	0.5604	0.5376	0
06/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5974.3900	6147.3500	5.9744	6.1474	0
06/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	354.8400	340.8600	0.3548	0.3409	0
06/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8331.3800	8513.3800	8.3314	8.5134	0
06/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	141.4900	136.5500	0.1415	0.1366	0
06/12/2023	R248 On 02-May-24			Bond Future	12.4307	12.3974	73.6668	73.8579	13,640
06/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	790.2500	837.6600	0.7903	0.8377	0
06/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7139.8000	6996.1000	7.1398	6.9961	0
06/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	874.8500	925.7500	0.8749	0.9258	0
06/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6828.4200	6688.2100	6.8284	6.6882	0
06/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	889.5100	941.0000	0.8895	0.9410	0
06/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6777.4200	6637.8000	6.7774	6.6378	0
06/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	904.3200	956.4000	0.9043	0.9564	0
06/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6726.6700	6587.6400	6.7267	6.5876	0
06/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3011.0300	3120.2700	3.0110	3.1203	0
06/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3187.2000	3105.3300	3.1872	3.1053	0
06/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5623.4800	5768.8400	5.6235	5.7688	0
06/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1656.1800	1610.4300	1.6562	1.6104	0
06/12/2023	R248 On 01-August-24			Bond Future	12.5369	12.5024	75.2821	75.4769	13,000
06/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3170.5500	3270.4900	3.1706	3.2705	0
06/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4527.1800	4432.3800	4.5272	4.4324	0
06/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3198.3800	3298.8100	3.1984	3.2988	0
06/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4496.8300	4402.5200	4.4968	4.4025	0
06/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3226.3200	3327.2400	3.2263	3.3272	0
06/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4466.6700	4372.8500	4.4667	4.3729	0
06/12/2023	R248 On 07-November-24			Bond Future	12.6654	12.6296	72.5865	72.7849	0
06/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4855.0200	4972.2000	4.8550	4.9722	0
06/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4225.9600	4144.6900	4.2260	4.1447	0
06/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4885.3600	5002.9200	4.8854	5.0029	0
06/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4201.8700	4120.9800	4.2019	4.1210	0
06/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4916.0400	5033.9700	4.9160	5.0340	0
06/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4178.2000	4097.6800	4.1782	4.0977	0
06/12/2023	R248 On 06-February-25			Bond Future	12.8038	12.7668	74.1040	74.3056	0
06/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4569.4000	4679.6100	4.5694	4.6796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5081.7900	4990.4300	5.0818	4.9904	0
06/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0