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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For November 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	2025 On 02-November-23			Bond Future	172.1900	172.1900	172.1900	172.1900	0
06/11/2023	2025 On 01-February-24			Bond Future	174.6448	174.4814	174.6448	174.4814	11,475
06/11/2023	2025 On 02-May-24			Bond Future	178.5675	178.4002	178.5675	178.4002	0
06/11/2023	2025 On 01-August-24			Bond Future	180.7586	180.5872	180.7586	180.5872	0
06/11/2023	2025 On 07-November-24			Bond Future	185.1579	184.9819	185.1579	184.9819	0
06/11/2023	2029 On 02-November-23			Bond Future	127.0000	127.0000	127.0000	127.0000	0
06/11/2023	2029 On 01-February-24			Bond Future	126.4588	126.4618	126.4588	126.4618	7,247
06/11/2023	2029 On 02-May-24			Bond Future	127.9317	127.9344	127.9317	127.9344	0
06/11/2023	2029 On 01-August-24			Bond Future	130.8188	130.8213	130.8188	130.8213	0
06/11/2023	2029 On 07-November-24			Bond Future	132.6007	132.6032	132.6007	132.6032	0
06/11/2023	2029 On 06-February-25			Bond Future	135.4144	120.9997	135.4144	120.9997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3014.3800	0.0000	3.0144	0.0000	0
06/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	11400.3300	0.0000	11.4003	0
06/11/2023	2030 On 02-November-23			Bond Future	10.8100	10.8100	89.6207	89.6207	0
06/11/2023	2030 On 01-February-24			Bond Future	10.4381	10.3652	89.4773	89.7748	54,492
06/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	343.5200	416.4700	0.3435	0.4165	400
06/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3966.7900	3742.2600	3.9668	3.7423	0
06/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	631.4700	741.3800	0.6315	0.7414	500
06/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2898.2300	2710.6600	2.8982	2.7107	0
06/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	677.2700	792.2100	0.6773	0.7922	1,360
06/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2776.2100	2593.6700	2.7762	2.5937	0
06/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	763.2900	887.2000	0.7633	0.8872	500
06/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2569.4600	2395.8900	2.5695	2.3959	0
06/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	861.0700	994.3000	0.8611	0.9943	400
06/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2375.6400	2211.3900	2.3756	2.2114	0
06/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	998.7000	1143.9900	0.9987	1.1440	200
06/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2140.0600	1987.8700	2.1401	1.9879	0
06/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1416.0700	1591.7100	1.4161	1.5917	500
06/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1612.3200	1490.4800	1.6123	1.4905	0
06/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2945.0300	3185.9100	2.9450	3.1859	0
06/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	693.7900	637.1900	0.6938	0.6372	700
06/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3899.0900	4161.2000	3.8991	4.1612	0
06/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	436.1400	400.7700	0.4361	0.4008	1,360
06/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4027.7700	4292.0700	4.0278	4.2921	0
06/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	410.0100	376.8300	0.4100	0.3768	0
06/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4060.1800	4325.0200	4.0602	4.3250	0
06/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	403.7800	371.1400	0.4038	0.3711	0
06/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4092.5600	4357.9200	4.0926	4.3579	0
06/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	397.5300	365.4100	0.3975	0.3654	0
06/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5365.3300	5645.9500	5.3653	5.6460	0
06/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	218.6100	201.7500	0.2186	0.2018	200
06/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5709.8000	5993.2000	5.7098	5.9932	0
06/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	186.2100	172.1300	0.1862	0.1721	500
06/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5744.4000	6028.0400	5.7444	6.0280	0
06/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	183.2400	169.4000	0.1832	0.1694	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6580.6300	6869.2500	6.5806	6.8693	0
06/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	124.0900	115.2300	0.1241	0.1152	400
06/11/2023	2030 On 02-May-24			Bond Future	10.5185	10.4415	91.4654	91.7694	19,883
06/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	658.8700	748.7900	0.6589	0.7488	1,000
06/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4122.7200	3908.6600	4.1227	3.9087	0
06/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	814.4300	918.3100	0.8144	0.9183	0
06/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3661.1600	3461.0600	3.6612	3.4611	0
06/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	825.6600	930.4900	0.8257	0.9305	0
06/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3631.4300	3432.2800	3.6314	3.4323	0
06/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	837.0100	942.8000	0.8370	0.9428	0
06/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3601.8400	3403.6500	3.6018	3.4037	0
06/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1287.1800	1426.1400	1.2872	1.4261	1,000
06/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2713.6500	2548.6300	2.7137	2.5486	0
06/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2169.1500	2354.2500	2.1692	2.3543	500
06/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1770.1000	1651.2200	1.7701	1.6512	0
06/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2634.9600	2838.0900	2.6350	2.8381	1,080
06/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1456.4700	1355.6200	1.4565	1.3556	0
06/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3413.3300	3640.0100	3.4133	3.6400	500
06/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1081.5800	1004.2800	1.0816	1.0043	0
06/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5859.2100	6128.7300	5.8592	6.1287	0
06/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	469.9200	435.4600	0.4699	0.4355	1,000
06/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7273.1300	7555.4700	7.2731	7.5555	0
06/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	298.6000	276.9600	0.2986	0.2770	1,080
06/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9759.7600	10056.1100	9.7598	10.0561	0
06/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	100.3700	92.7400	0.1004	0.0927	500
06/11/2023	2030 On 01-August-24			Bond Future	10.6048	10.5233	89.5024	89.8130	0
06/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2103.9600	2263.1300	2.1040	2.2631	0
06/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	3002.3300	2850.9100	3.0023	2.8509	0
06/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2122.3700	2282.3200	2.1224	2.2823	0
06/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2982.2500	2831.6100	2.9823	2.8316	0
06/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2141.1800	2301.9100	2.1412	2.3019	0
06/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2962.5800	2812.7200	2.9626	2.8127	0
06/11/2023	2030 On 07-November-24			Bond Future	10.6981	10.6114	91.6571	91.9750	221
06/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2913.5900	3094.5600	2.9136	3.0946	0

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06/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2760.3900	2623.4700	2.7604	2.6235	0
06/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2933.8300	3115.4400	2.9338	3.1154	0
06/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2744.1200	2607.8400	2.7441	2.6078	0
06/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2954.4900	3136.7500	2.9545	3.1368	0
06/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2728.3000	2592.6700	2.7283	2.5927	0
06/11/2023	2030 On 06-February-25			Bond Future	10.8330	13.8244	89.5668	79.7860	0
06/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2728.9600	231.5900	2.7290	0.2316	0
06/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3268.2100	10551.6400	3.2682	10.5516	0
06/11/2023	2032 On 02-November-23			Bond Future	11.2300	11.2300	84.9050	84.9050	0
06/11/2023	2032 On 01-February-24			Bond Future	11.3757	11.3037	86.5624	86.8980	95,566
06/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	136.9200	174.6900	0.1369	0.1747	1,200
06/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6812.2400	6514.4500	6.8122	6.5145	0
06/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	493.4000	589.0600	0.4934	0.5891	500
06/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4252.2100	4012.3100	4.2522	4.0123	0
06/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	686.8400	805.6100	0.6868	0.8056	1,200
06/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3613.9800	3397.1900	3.6140	3.3972	0
06/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	713.7800	835.4500	0.7138	0.8355	200
06/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3543.7600	3329.8700	3.5438	3.3299	0
06/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	889.9300	1029.2100	0.8899	1.0292	8,500
06/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3139.8700	2943.5900	3.1399	2.9436	0
06/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1223.4400	1390.8700	1.2234	1.3909	500
06/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2565.3000	2397.1700	2.5653	2.3972	0
06/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2889.5400	3141.9600	2.8895	3.1420	0
06/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1172.5600	1089.4200	1.1726	1.0894	200
06/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3137.0900	3397.4700	3.1371	3.3975	0
06/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1059.1800	984.0000	1.0592	0.9840	0
06/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3168.6500	3429.9900	3.1687	3.4300	0
06/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1045.7700	971.5500	1.0458	0.9716	0
06/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3200.1900	3462.4700	3.2002	3.4625	0
06/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1032.3700	959.0900	1.0324	0.9591	0
06/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3687.8600	3963.3000	3.6879	3.9633	0
06/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	849.8500	789.7300	0.8499	0.7897	17,000
06/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5452.8700	5759.3100	5.4529	5.7593	0
06/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	432.4800	403.3600	0.4325	0.4034	200

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06/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5898.5800	6210.0000	5.8986	6.2100	0
06/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	365.9800	341.8400	0.3660	0.3418	1,200
06/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6311.9700	6627.2900	6.3120	6.6273	0
06/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	313.7100	293.4700	0.3137	0.2935	500
06/11/2023	2032 On 02-May-24			Bond Future	11.4814	11.4060	84.3237	84.6666	61,107
06/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	674.0500	762.7100	0.6741	0.7627	1,000
06/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5972.0500	5717.8000	5.9721	5.7178	0
06/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	847.1000	951.4200	0.8471	0.9514	0
06/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5265.9500	5027.3600	5.2660	5.0274	0
06/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	858.8200	964.1100	0.8588	0.9641	0
06/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5229.1500	4991.5300	5.2292	4.9915	0
06/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	870.8400	977.1200	0.8708	0.9771	0
06/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5192.7000	4956.0700	5.1927	4.9561	0
06/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	907.2100	1016.4400	0.9072	1.0164	500
06/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5083.8400	4850.1600	5.0838	4.8502	0
06/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	983.0500	1098.2600	0.9831	1.0983	1,550
06/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4870.1600	4642.4600	4.8702	4.6425	0
06/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1282.4900	1419.2500	1.2825	1.4193	1,000
06/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4165.9600	3959.8100	4.1660	3.9598	0
06/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1678.2300	1839.2900	1.6782	1.8393	500
06/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3479.5100	3297.6600	3.4795	3.2977	0
06/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2220.1900	2408.5100	2.2202	2.4085	1,550
06/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2819.2100	2664.6200	2.8192	2.6646	0
06/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6865.6600	7164.5400	6.8657	7.1645	0
06/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	737.0900	693.0600	0.7371	0.6931	1,000
06/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7843.0000	8151.8900	7.8430	8.1519	0
06/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	575.1400	541.1200	0.5751	0.5411	500
06/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8443.6400	8757.5300	8.4436	8.7575	0
06/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	494.8400	465.8200	0.4948	0.4658	1,550
06/11/2023	2032 On 01-August-24			Bond Future	11.5917	11.5128	86.2067	86.5571	0
06/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2155.5400	2319.5100	2.1555	2.3195	0
06/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4233.2700	4046.8500	4.2333	4.0469	0
06/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2174.8500	2339.6800	2.1749	2.3397	0
06/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4206.8700	4021.3100	4.2069	4.0213	0

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06/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2194.2500	2359.9300	2.1943	2.3599	0
06/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4180.5900	3995.8800	4.1806	3.9959	0
06/11/2023	2032 On 07-November-24			Bond Future	11.7210	11.6379	84.1141	84.4727	301
06/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2871.3700	3056.3400	2.8714	3.0563	0
06/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3961.4900	3787.8300	3.9615	3.7878	0
06/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2892.5600	3078.2900	2.8926	3.0783	0
06/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3938.8900	3765.9900	3.9389	3.7660	0
06/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2913.4800	3099.9700	2.9135	3.1000	0
06/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3916.0600	3743.9200	3.9161	3.7439	0
06/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3246.2400	3443.9500	3.2462	3.4440	1,615
06/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3595.9500	3435.0300	3.5960	3.4350	0
06/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8034.8400	8327.2600	8.0348	8.3273	0
06/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1346.2200	1280.0100	1.3462	1.2800	1,615
06/11/2023	2032 On 06-February-25			Bond Future	11.8804	14.2166	85.8733	76.7998	0
06/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3375.4000	597.1800	3.3754	0.5972	0
06/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	4049.9000	10345.1900	4.0499	10.3452	0
06/11/2023	2033 On 02-November-23			Bond Future	120.2100	120.2100	120.2100	120.2100	0
06/11/2023	2033 On 01-February-24			Bond Future	120.3777	120.5775	120.3777	120.5775	8,207
06/11/2023	2033 On 02-May-24			Bond Future	121.6180	121.8220	121.6180	121.8220	0
06/11/2023	2033 On 01-August-24			Bond Future	124.3627	124.5711	124.3627	124.5711	0
06/11/2023	2033 On 07-November-24			Bond Future	125.8893	126.1026	125.8893	126.1026	0
06/11/2023	2033 On 06-February-25			Bond Future	128.5607	115.0721	128.5607	115.0721	0
06/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	3620.6900	0.0000	3.6207	0.0000	0
06/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	9867.8900	0.0000	9.8679	0
06/11/2023	2037 On 02-November-23			Bond Future	11.5600	11.5600	81.7705	81.7705	0
06/11/2023	2037 On 01-February-24			Bond Future	12.3803	12.3088	75.3825	75.7542	136,909
06/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1456.4700	1646.3600	1.4565	1.6464	2,500
06/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2984.0600	2802.2400	2.9841	2.8022	0
06/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1994.4000	2217.9300	1.9944	2.2179	0
06/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2360.0500	2211.8700	2.3601	2.2119	0
06/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2020.9500	2245.9300	2.0210	2.2459	0
06/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2334.4000	2187.6700	2.3344	2.1877	0
06/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2047.8300	2274.2600	2.0478	2.2743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2309.1300	2163.8500	2.3091	2.1639	0
06/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3933.5200	4231.3600	3.9335	4.2314	0
06/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1160.2900	1086.4200	1.1603	1.0864	2,500
06/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7776.6800	8130.3800	7.7767	8.1304	0
06/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	333.8100	315.8000	0.3338	0.3158	2,500
06/11/2023	2037 On 02-May-24			Bond Future	12.5018	12.4275	77.0573	77.4372	0
06/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	877.1500	984.8200	0.8772	0.9848	0
06/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6646.1200	6373.9500	6.6461	6.3740	0
06/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	888.5600	997.2200	0.8886	0.9972	0
06/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6600.7800	6329.6000	6.6008	6.3296	0
06/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	900.0900	1009.7300	0.9001	1.0097	0
06/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6555.6100	6285.4100	6.5556	6.2854	0
06/11/2023	2037 On 01-August-24			Bond Future	12.6302	12.5530	74.5220	74.9102	0
06/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2425.0700	2604.7300	2.4251	2.6047	0
06/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5202.5500	4993.9800	5.2026	4.9940	0
06/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2446.7400	2627.3400	2.4467	2.6273	0
06/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5171.4500	4963.8200	5.1715	4.9638	0
06/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2468.5200	2650.0500	2.4685	2.6501	1,383
06/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	5140.5100	4933.8100	5.1405	4.9338	0
06/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5313.7300	5582.5700	5.3137	5.5826	0
06/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2681.6500	2562.2600	2.6817	2.5623	1,383
06/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7417.8900	7724.6000	7.4179	7.7246	0
06/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1794.3700	1712.8500	1.7944	1.7129	1,383
06/11/2023	2037 On 07-November-24			Bond Future	12.7671	12.6866	76.3153	76.7127	9,107
06/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3679.1100	3893.6200	3.6791	3.8936	0
06/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4657.0800	4474.2000	4.6571	4.4742	0
06/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3704.0200	3919.3200	3.7040	3.9193	0
06/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4631.9400	4449.8500	4.6319	4.4499	0
06/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3728.7000	3944.7800	3.7287	3.9448	0
06/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4606.6100	4425.3000	4.6066	4.4253	0
06/11/2023	2037 On 06-February-25			Bond Future	12.9270	14.7580	73.6511	65.5587	0
06/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3974.2300	1122.7800	3.9742	1.1228	0
06/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4783.8500	10024.8200	4.7839	10.0248	0
06/11/2023	2038 On 02-November-23			Bond Future	134.6400	134.6400	134.6400	134.6400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2038 On 01-February-24			Bond Future	128.2410	128.6887	128.2410	128.6887	3,069
06/11/2023	2038 On 02-May-24			Bond Future	131.1214	131.5789	131.1214	131.5789	1,706
06/11/2023	2038 On 01-August-24			Bond Future	132.0116	132.4794	132.0116	132.4794	0
06/11/2023	2038 On 07-November-24			Bond Future	135.2238	135.7027	135.2238	135.7027	0
06/11/2023	2038 On 06-February-25			Bond Future	135.9769	121.7066	135.9769	121.7066	0
06/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	746.8600	0.0000	0.7469	0.0000	0
06/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	13523.4100	0.0000	13.5234	0
06/11/2023	2040 On 02-November-23			Bond Future	11.5900	11.5900	83.6323	83.6323	0
06/11/2023	2040 On 01-February-24			Bond Future	12.5553	12.4944	75.8704	76.2072	127,223
06/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1620.1700	1801.9500	1.6202	1.8020	1,000
06/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	3045.9200	2890.9300	3.0459	2.8909	0
06/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1694.4100	1880.5300	1.6944	1.8805	0
06/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2950.4800	2799.8300	2.9505	2.7998	0
06/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1719.4600	1907.0000	1.7195	1.9070	0
06/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2919.1000	2769.8700	2.9191	2.7699	0
06/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1744.8600	1933.8300	1.7449	1.9338	0
06/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2888.1300	2740.3300	2.8881	2.7403	0
06/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3417.8100	3674.0700	3.4178	3.6741	1,000
06/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1558.0800	1477.5700	1.5581	1.4776	0
06/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7325.8800	7643.4800	7.3259	7.6435	0
06/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	462.1800	443.0100	0.4622	0.4430	1,000
06/11/2023	2040 On 02-May-24			Bond Future	12.6763	12.6130	77.5560	77.9001	0
06/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	928.6100	1028.2900	0.9286	1.0283	0
06/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7127.6500	6883.2300	7.1277	6.8832	0
06/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	940.6300	1041.2100	0.9406	1.0412	0
06/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7078.4800	6834.9600	7.0785	6.8350	0
06/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	952.9300	1054.4100	0.9529	1.0544	0
06/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7029.6700	6787.0500	7.0297	6.7871	0
06/11/2023	2040 On 01-August-24			Bond Future	12.8040	12.7381	74.7814	75.1331	0
06/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2700.7000	2871.1300	2.7007	2.8711	0
06/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5346.2000	5164.9600	5.3462	5.1650	0
06/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2724.4600	2895.7400	2.7245	2.8957	0
06/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5313.8300	5133.4400	5.3138	5.1334	0
06/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2748.0600	2920.1900	2.7481	2.9202	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5281.3700	5101.8300	5.2814	5.1018	0
06/11/2023	2040 On 07-November-24			Bond Future	12.9395	12.8709	76.5807	76.9407	8,639
06/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4124.1700	4327.8200	4.1242	4.3278	0
06/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4647.0200	4490.7000	4.6470	4.4907	0
06/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4151.4900	4355.8500	4.1515	4.3559	0
06/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4621.5300	4465.9200	4.6215	4.4659	0
06/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4178.5700	4383.6400	4.1786	4.3836	0
06/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4595.8600	4440.9600	4.5959	4.4410	0
06/11/2023	2040 On 06-February-25			Bond Future	13.0962	14.8473	73.6710	65.4970	0
06/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4252.9900	1284.7500	4.2530	1.2848	0
06/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	5007.3700	10213.1400	5.0074	10.2131	0
06/11/2023	2044 On 02-November-23			Bond Future	11.5600	11.5600	80.5177	80.5177	0
06/11/2023	2044 On 01-February-24			Bond Future	12.6320	12.5658	72.0662	72.4324	103,589
06/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1332.9100	1509.2100	1.3329	1.5092	0
06/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3374.8100	3184.9500	3.3748	3.1850	0
06/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1355.0200	1532.9600	1.3550	1.5330	0
06/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3339.2100	3150.9900	3.3392	3.1510	0
06/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1377.4700	1557.0400	1.3775	1.5570	0
06/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3304.0300	3117.4400	3.3040	3.1174	0
06/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3454.4300	3732.7600	3.4544	3.7328	0
06/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1474.3100	1386.4800	1.4743	1.3865	15,000
06/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4365.1300	4667.3700	4.3651	4.6674	0
06/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1091.9300	1028.0100	1.0919	1.0280	5,000
06/11/2023	2044 On 02-May-24			Bond Future	12.7491	12.6804	73.6673	74.0415	27
06/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	899.4000	1004.0300	0.8994	1.0040	0
06/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7304.9400	7035.3700	7.3049	7.0354	0
06/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	911.4300	1017.0400	0.9114	1.0170	0
06/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7254.4500	6985.8600	7.2545	6.9859	0
06/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	923.5800	1030.1700	0.9236	1.0302	0
06/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7204.1600	6936.5500	7.2042	6.9366	0
06/11/2023	2044 On 01-August-24			Bond Future	12.8724	12.8010	70.9310	71.3135	0
06/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2429.4000	2602.9300	2.4294	2.6029	0
06/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5710.3200	5501.4000	5.7103	5.5014	0
06/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2451.2400	2625.7000	2.4512	2.6257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5674.6900	5466.7000	5.6747	5.4667	0
06/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2473.1900	2648.5800	2.4732	2.6486	0
06/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5639.2300	5432.1700	5.6392	5.4322	0
06/11/2023	2044 On 07-November-24			Bond Future	13.0028	12.9285	72.6377	73.0291	0
06/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4166.4600	4387.3400	4.1665	4.3873	0
06/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4708.9600	4538.3600	4.7090	4.5384	0
06/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4193.6000	4415.2400	4.1936	4.4152	0
06/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4683.0300	4513.1900	4.6830	4.5132	0
06/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4220.5100	4442.9100	4.2205	4.4429	0
06/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4656.9400	4487.8600	4.6569	4.4879	0
06/11/2023	2044 On 06-February-25			Bond Future	13.1529	14.8114	69.7705	62.0550	0
06/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4323.8900	1426.0300	4.3239	1.4260	0
06/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	5012.4900	9830.1600	5.0125	9.8302	0
06/11/2023	2046 On 02-November-23			Bond Future	121.9700	121.9700	121.9700	121.9700	0
06/11/2023	2046 On 01-February-24			Bond Future	112.4070	112.4083	112.4070	112.4083	11,513
06/11/2023	2046 On 02-May-24			Bond Future	112.7829	112.7837	112.7829	112.7837	4,626
06/11/2023	2046 On 01-August-24			Bond Future	115.3279	115.3285	115.3279	115.3285	0
06/11/2023	2046 On 07-November-24			Bond Future	115.9310	115.9316	115.9310	115.9316	0
06/11/2023	2046 On 06-February-25			Bond Future	118.3884	105.6814	118.3884	105.6814	0
06/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	4378.4000	0.0000	4.3784	0.0000	0
06/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	8328.6500	0.0000	8.3287	0
06/11/2023	2050 On 02-November-23			Bond Future	124.0400	124.0400	124.0400	124.0400	0
06/11/2023	2050 On 01-February-24			Bond Future	111.7633	111.6686	111.7633	111.6686	10,813
06/11/2023	2050 On 02-May-24			Bond Future	114.2737	114.1767	114.2737	114.1767	3,316
06/11/2023	2050 On 01-August-24			Bond Future	114.5473	114.4479	114.5473	114.4479	0
06/11/2023	2050 On 07-November-24			Bond Future	117.3345	117.2323	117.3345	117.2323	0
06/11/2023	2050 On 06-February-25			Bond Future	117.4642	104.6219	117.4642	104.6219	0
06/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	1864.2000	0.0000	1.8642	0.0000	0
06/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	10978.1100	0.0000	10.9781	0
06/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
06/11/2023	AL37 On 01-February-24			Index Future	928.4870	930.4260	928.4870	930.4260	0
06/11/2023	AL37 On 02-May-24			Index Future	949.1240	951.1020	949.1240	951.1020	0
06/11/2023	AL37 On 01-August-24			Index Future	970.3330	972.3510	970.3330	972.3510	0
06/11/2023	AL37 On 07-November-24			Index Future	993.7340	995.7940	993.7340	995.7940	0
06/11/2023	AL37 On 06-February-25			Index Future	1014.6500	1016.7380	1014.6500	1,016.7380	0
06/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
06/11/2023	AL7T On 01-February-24			Index Future	1052.1990	1056.5180	1052.1990	1,056.5180	0
06/11/2023	AL7T On 02-May-24			Index Future	1075.5860	1079.9960	1075.5860	1,079.9960	0
06/11/2023	AL7T On 01-August-24			Index Future	1099.6210	1104.1240	1099.6210	1,104.1240	0
06/11/2023	AL7T On 07-November-24			Index Future	1126.1400	1130.7450	1126.1400	1,130.7450	0
06/11/2023	AL7T On 06-February-25			Index Future	1149.8420	1154.5270	1149.8420	1,154.5270	0
06/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
06/11/2023	ALBI On 01-February-24			Index Future	921.3690	924.7130	921.3690	924.7130	101
06/11/2023	ALBI On 02-May-24			Index Future	941.8470	945.2630	941.8470	945.2630	0
06/11/2023	ALBI On 01-August-24			Index Future	962.8940	966.3810	962.8940	966.3810	0
06/11/2023	ALBI On 07-November-24			Index Future	986.1160	989.6800	986.1160	989.6800	0
06/11/2023	ALBI On 06-February-25			Index Future	1006.8710	1010.4960	1006.8710	1,010.4960	0
06/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	ES33 On 02-November-23			Bond Future	12.5300	12.5300	73.0448	73.0448	0
06/11/2023	ES33 On 01-February-24			Bond Future	12.8683	12.7970	73.8232	74.1309	0
06/11/2023	ES33 On 02-May-24			Bond Future	13.0208	12.9463	71.6822	71.9966	0
06/11/2023	ES33 On 01-August-24			Bond Future	13.1786	13.1008	73.2991	73.6205	0
06/11/2023	ES33 On 07-November-24			Bond Future	13.3647	13.2832	71.2770	71.6059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	ES33 On 06-February-25			Bond Future	13.5801	15.7185	72.7824	65.0367	0
06/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	949.1900	8694.9100	0.9492	8.6949	0
06/11/2023	ES42 On 02-November-23			Bond Future	12.7400	12.7400	70.4148	70.4148	0
06/11/2023	ES42 On 01-February-24			Bond Future	13.2624	13.1964	69.9347	70.2635	0
06/11/2023	ES42 On 02-May-24			Bond Future	13.4034	13.3347	67.2430	67.5791	0
06/11/2023	ES42 On 01-August-24			Bond Future	13.5459	13.4745	68.7593	69.1028	0
06/11/2023	ES42 On 07-November-24			Bond Future	13.7103	13.6356	66.1620	66.5138	0
06/11/2023	ES42 On 06-February-25			Bond Future	13.8906	15.6470	67.5557	60.2525	0
06/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	837.7700	8140.9400	0.8378	8.1409	0
06/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0
06/11/2023	GOVI On 01-February-24			GOVI	907.9600	911.2610	907.9600	911.2610	711
06/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	279800.0000	312810.0000	27.9800	31.2810	0
06/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	279700.0000	312710.0000	27.9700	31.2710	0
06/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	279600.0000	312610.0000	27.9600	31.2610	0
06/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 02-May-24			GOVI	928.1400	931.5120	928.1400	931.5120	0
06/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	228300.0000	194580.0000	22.8300	19.4580	0
06/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	228400.0000	194680.0000	22.8400	19.4680	0
06/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	228500.0000	194780.0000	22.8500	19.4780	0
06/11/2023	GOVI On 01-August-24			GOVI	948.8800	952.3220	948.8800	952.3220	0
06/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	55100.0000	89520.0000	5.5100	8.9520	0
06/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	55000.0000	89420.0000	5.5000	8.9420	0
06/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	54900.0000	89320.0000	5.4900	8.9320	0
06/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	GOVI On 07-November-24			GOVI	971.7650	975.2830	971.7650	975.2830	0
06/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	229850.0000	265030.0000	22.9850	26.5030	0
06/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	229750.0000	264930.0000	22.9750	26.4930	0
06/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	229650.0000	264830.0000	22.9650	26.4830	0
06/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GOVI On 06-February-25			GOVI	992.2170	995.7956	992.2170	995.7956	0
06/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	202170.0000	237956.0000	20.2170	23.7956	0
06/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0
06/11/2023	IGOV On 01-February-24			Index Future	338.2480	338.5330	338.2480	338.5330	606
06/11/2023	IGOV On 02-May-24			Index Future	345.8470	346.1370	345.8470	346.1370	16
06/11/2023	IGOV On 01-August-24			Index Future	353.6540	353.9480	353.6540	353.9480	0
06/11/2023	IGOV On 07-November-24			Index Future	362.2670	362.5650	362.2670	362.5650	0
06/11/2023	IGOV On 06-February-25			Index Future	369.9670	370.2670	369.9670	370.2670	0
06/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3800	8.3700	91.6200	91.6300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3700	91.6200	91.6300	0
06/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3700	91.6200	91.6300	0
06/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
06/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.2900	91.6900	91.7100	0
06/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.2000	8.1700	91.8000	91.8300	0
06/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0800	8.0600	91.9200	91.9400	0
06/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8700	7.8400	92.1300	92.1600	0
06/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8000	7.7700	92.2000	92.2300	0
06/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7100	7.6900	92.2900	92.3100	0
06/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.6900	7.6800	92.3100	92.3200	0
06/11/2023	R035 On 02-November-23			Bond Future	11.4200	11.4200	85.6976	85.6976	0
06/11/2023	R035 On 01-February-24			Bond Future	12.0634	11.9815	84.6885	85.1151	60,385
06/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	120.6200	159.7600	0.1206	0.1598	400
06/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8117.9200	7730.5100	8.1179	7.7305	0
06/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	404.2200	500.1700	0.4042	0.5002	400
06/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5511.2200	5180.6200	5.5112	5.1806	0
06/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2477.2500	2757.7500	2.4773	2.7578	0
06/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1875.9000	1729.8500	1.8759	1.7299	0
06/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2507.0500	2789.0800	2.5071	2.7891	0
06/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1854.4100	1709.8900	1.8544	1.7099	0
06/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2537.0000	2820.5500	2.5370	2.8206	0
06/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1833.1300	1690.1300	1.8331	1.6901	0
06/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7186.6700	7584.8100	7.1867	7.5848	0
06/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	380.8800	352.4700	0.3809	0.3525	400
06/11/2023	R035 On 02-May-24			Bond Future	12.1775	12.0922	82.0579	82.4939	100,132
06/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	950.7700	1080.1000	0.9508	1.0801	0
06/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6205.2200	5898.6000	6.2052	5.8986	0
06/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	962.9200	1093.4000	0.9629	1.0934	0
06/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6161.8000	5856.3300	6.1618	5.8563	0
06/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	975.0000	1106.6200	0.9750	1.1066	0
06/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6118.3700	5814.0400	6.1184	5.8140	0
06/11/2023	R035 On 01-August-24			Bond Future	12.2947	12.2059	83.8904	84.3359	0
06/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2426.6500	2631.6500	2.4267	2.6317	0
06/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	5003.2700	4762.7400	5.0033	4.7627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2448.3500	2654.4300	2.4484	2.6544	0
06/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4972.8100	4733.3600	4.9728	4.7334	0
06/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2470.1600	2677.3100	2.4702	2.6773	0
06/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4942.5000	4704.1200	4.9425	4.7041	0
06/11/2023	R035 On 07-November-24			Bond Future	12.4353	12.3423	81.3927	81.8487	19,584
06/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3177.7700	3411.1800	3.1778	3.4112	0
06/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4488.6400	4265.9700	4.4886	4.2660	0
06/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3201.5300	3435.9100	3.2015	3.4359	0
06/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4462.4400	4240.7400	4.4624	4.2407	0
06/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3225.3700	3460.7300	3.2254	3.4607	0
06/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4436.3600	4215.6400	4.4364	4.2156	0
06/11/2023	R035 On 06-February-25			Bond Future	12.6025	14.5712	83.0953	74.4298	0
06/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3725.7600	884.0900	3.7258	0.8841	0
06/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4651.5500	10475.3800	4.6516	10.4754	0
06/11/2023	R053 On 02-November-23			Bond Future	12.8200	12.8200	92.0977	92.0977	0
06/11/2023	R053 On 01-February-24			Bond Future	12.5531	12.4869	96.8794	97.3604	0
06/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4650.7500	5015.8700	4.6508	5.0159	0
06/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	2068.2300	1952.3200	2.0682	1.9523	0
06/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4696.2200	5062.6900	4.6962	5.0627	0
06/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	2045.1800	1930.6200	2.0452	1.9306	0
06/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4741.6500	5109.4700	4.7417	5.1095	0
06/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	2022.1800	1908.9700	2.0222	1.9090	0
06/11/2023	R053 On 02-May-24			Bond Future	12.6656	12.5967	93.1671	93.6587	5,189
06/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5747.8200	6088.1200	5.7478	6.0881	0
06/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3292.0700	3140.7900	3.2921	3.1408	0
06/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5790.4900	6131.8700	5.7905	6.1319	0
06/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3267.2200	3117.0200	3.2672	3.1170	0
06/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5833.2400	6175.7100	5.8332	6.1757	0
06/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3242.5500	3093.4400	3.2426	3.0934	0
06/11/2023	R053 On 01-August-24			Bond Future	12.7804	12.7088	95.2472	95.7496	0
06/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6704.6800	7038.0600	6.7047	7.0381	0
06/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4321.6700	4152.6200	4.3217	4.1526	0
06/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6745.1100	7079.4100	6.7451	7.0794	0
06/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4295.6400	4127.5100	4.2956	4.1275	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6785.9300	7121.1400	6.7859	7.1211	0
06/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4270.1000	4102.8800	4.2701	4.1029	0
06/11/2023	R053 On 07-November-24			Bond Future	12.9110	12.8363	91.6661	92.1804	0
06/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5487.7000	5777.3700	5.4877	5.7774	0
06/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6323.8700	6099.2500	6.3239	6.0993	0
06/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5523.1900	5813.8500	5.5232	5.8139	0
06/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6289.7100	6066.0800	6.2897	6.0661	0
06/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5558.4100	5850.0600	5.5584	5.8501	0
06/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6255.3700	6032.7300	6.2554	6.0327	0
06/11/2023	R053 On 06-February-25			Bond Future	13.0583	14.7080	93.5800	83.6647	0
06/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5791.6200	2003.0100	5.7916	2.0030	0
06/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6591.8800	12718.6300	6.5919	12.7186	0
06/11/2023	R186 On 02-November-23			Bond Future	9.3900	9.3900	106.9088	106.9088	0
06/11/2023	R186 On 01-February-24			Bond Future	9.0502	8.9955	104.9218	105.0609	85,331
06/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1516.5700	1628.7800	1.5166	1.6288	0
06/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	382.7300	355.8500	0.3827	0.3559	0
06/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1535.1100	1647.7800	1.5351	1.6478	0
06/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	376.2400	349.8200	0.3762	0.3498	0
06/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1553.9100	1667.0300	1.5539	1.6670	0
06/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	370.0200	344.0500	0.3700	0.3441	0
06/11/2023	R186 On 02-May-24			Bond Future	9.0516	8.9909	107.2532	107.3953	10,568
06/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	126.7700	149.0100	0.1268	0.1490	0
06/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2648.8600	2529.0300	2.6489	2.5290	0
06/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	129.1900	151.7600	0.1292	0.1518	0
06/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2627.1600	2507.6600	2.6272	2.5077	0
06/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	132.5800	155.5800	0.1326	0.1556	0
06/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2606.4300	2487.3600	2.6064	2.4874	0
06/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2059.7900	2170.9300	2.0598	2.1709	2,030
06/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	487.9500	457.0200	0.4880	0.4570	0
06/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3334.1900	3461.5200	3.3342	3.4615	0
06/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	239.7500	225.0100	0.2398	0.2250	2,030
06/11/2023	R186 On 01-August-24			Bond Future	9.0480	8.9803	104.3390	104.4840	0
06/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	835.0100	900.9800	0.8350	0.9010	0
06/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1625.5400	1546.4800	1.6255	1.5465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	845.1800	911.6100	0.8452	0.9116	0
06/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1614.1300	1535.5300	1.6141	1.5355	0
06/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	855.4300	922.3000	0.8554	0.9223	0
06/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1602.8000	1524.6400	1.6028	1.5246	0
06/11/2023	R186 On 07-November-24			Bond Future	9.0425	8.9652	106.8514	106.9997	31,825
06/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1442.2200	1527.0000	1.4422	1.5270	0
06/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1274.7900	1211.3100	1.2748	1.2113	0
06/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1454.1800	1539.2900	1.4542	1.5393	0
06/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1267.6400	1204.4900	1.2676	1.2045	0
06/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1465.7500	1551.1900	1.4658	1.5512	0
06/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1260.1100	1197.2900	1.2601	1.1973	0
06/11/2023	R186 On 06-February-25			Bond Future	9.1276	16.4381	103.7728	92.2730	0
06/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1209.6900	0.0500	1.2097	0.0001	0
06/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1375.9700	11666.1300	1.3760	11.6661	0
06/11/2023	R197 On 02-November-23			Bond Future	338.1400	338.1400	338.1400	338.1400	0
06/11/2023	R202 On 02-November-23			Bond Future	256.0800	256.0800	256.0800	256.0800	0
06/11/2023	R202 On 01-February-24			Bond Future	254.6156	254.7252	254.6156	254.7252	5,070
06/11/2023	R202 On 02-May-24			Bond Future	260.3347	260.4465	260.3347	260.4465	0
06/11/2023	R202 On 01-August-24			Bond Future	261.1129	261.2262	261.1129	261.2262	0
06/11/2023	R202 On 07-November-24			Bond Future	267.4671	267.5824	267.4671	267.5824	0
06/11/2023	R202 On 06-February-25			Bond Future	267.9217	239.0596	267.9217	239.0596	0
06/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	1131.7400	0.0000	1.1317	0.0000	0
06/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	27730.4500	0.0000	27.7305	0
06/11/2023	R209 On 02-November-23			Bond Future	11.3400	11.3400	67.1857	67.1857	0
06/11/2023	R209 On 01-February-24			Bond Future	12.1218	12.0504	65.3405	65.6674	14,578
06/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1883.8500	2088.5500	1.8839	2.0886	0
06/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1892.0200	1769.8000	1.8920	1.7698	0
06/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1908.2200	2114.1900	1.9082	2.1142	0
06/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1870.7500	1749.8000	1.8708	1.7498	0
06/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1932.7500	2139.9600	1.9328	2.1400	0
06/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1849.7000	1729.9900	1.8497	1.7300	0
06/11/2023	R209 On 02-May-24			Bond Future	12.2277	12.1537	63.6392	63.9733	0
06/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	758.4300	852.9800	0.7584	0.8530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5775.4500	5535.9000	5.7755	5.5359	0
06/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	768.2900	863.7000	0.7683	0.8637	0
06/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5735.3500	5496.6600	5.7354	5.4967	0
06/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	778.3800	874.6700	0.7784	0.8747	0
06/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5695.5400	5457.7300	5.6955	5.4577	0
06/11/2023	R209 On 01-August-24			Bond Future	12.3365	12.2598	65.0602	65.4017	0
06/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2048.7400	2204.1800	2.0487	2.2042	0
06/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4583.6400	4397.6200	4.5836	4.3976	0
06/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2067.4100	2223.6800	2.0674	2.2237	0
06/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4555.5400	4370.3500	4.5555	4.3704	0
06/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2086.3900	2243.5000	2.0864	2.2435	0
06/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4527.7900	4343.4400	4.5278	4.3434	0
06/11/2023	R209 On 07-November-24			Bond Future	12.4611	12.3812	63.4689	63.8184	5,137
06/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2991.2500	3175.2200	2.9913	3.1752	0
06/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4098.9800	3933.4100	4.0990	3.9334	0
06/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3012.4500	3197.1500	3.0125	3.1972	0
06/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4075.5500	3910.7100	4.0756	3.9107	0
06/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3033.4700	3218.8800	3.0335	3.2189	0
06/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4051.9900	3887.8600	4.0520	3.8879	0
06/11/2023	R209 On 06-February-25			Bond Future	12.6050	14.3174	64.7963	58.0207	0
06/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3455.8900	1036.7500	3.4559	1.0368	0
06/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4167.5000	8523.9600	4.1675	8.5240	0
06/11/2023	R210 On 02-November-23			Bond Future	235.7400	235.7400	235.7400	235.7400	0
06/11/2023	R210 On 01-February-24			Bond Future	229.6520	229.8907	229.6520	229.8907	501
06/11/2023	R210 On 02-May-24			Bond Future	231.5528	231.7960	231.5528	231.7960	0
06/11/2023	R210 On 01-August-24			Bond Future	236.7782	237.0264	236.7782	237.0264	0
06/11/2023	R210 On 07-November-24			Bond Future	239.2005	239.4550	239.2005	239.4550	0
06/11/2023	R210 On 06-February-25			Bond Future	244.2742	218.4140	244.2742	218.4140	0
06/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	4664.2200	0.0000	4.6642	0.0000	0
06/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	21196.0100	0.0000	21.1960	0
06/11/2023	R213 On 02-November-23			Bond Future	11.1200	11.1200	81.0355	81.0355	0
06/11/2023	R213 On 01-February-24			Bond Future	11.0432	10.9709	83.5922	83.8963	29,834
06/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3397.6500	3650.1900	3.3977	3.6502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	697.0500	645.4200	0.6971	0.6454	0
06/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3428.3500	3681.6100	3.4284	3.6816	0
06/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	687.5200	636.6100	0.6875	0.6366	0
06/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3459.1300	3713.1100	3.4591	3.7131	0
06/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	678.1000	627.9100	0.6781	0.6279	0
06/11/2023	R213 On 02-May-24			Bond Future	11.1362	11.0605	81.8906	82.2014	0
06/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	773.3900	870.9100	0.7734	0.8709	0
06/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4376.7400	4163.4700	4.3767	4.1635	0
06/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	784.2500	882.6900	0.7843	0.8827	0
06/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4344.3700	4132.0200	4.3444	4.1320	0
06/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	795.0400	894.3900	0.7950	0.8944	0
06/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4311.9500	4100.5100	4.3120	4.1005	0
06/11/2023	R213 On 01-August-24			Bond Future	11.2321	11.1526	83.7196	84.0371	0
06/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2035.8100	2189.8200	2.0358	2.1898	0
06/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3535.9000	3372.3500	3.5359	3.3724	0
06/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2053.7500	2208.5400	2.0538	2.2085	0
06/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3513.0700	3350.3000	3.5131	3.3503	0
06/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2071.7700	2227.3400	2.0718	2.2273	0
06/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3490.3500	3328.3600	3.4904	3.3284	0
06/11/2023	R213 On 07-November-24			Bond Future	11.3529	11.2690	82.1727	82.4977	0
06/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2863.0400	3038.0800	2.8630	3.0381	0
06/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3417.5700	3267.5500	3.4176	3.2676	0
06/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2883.0300	3058.7200	2.8830	3.0587	0
06/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3398.6000	3249.2300	3.3986	3.2492	0
06/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2903.4000	3079.7600	2.9034	3.0798	0
06/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3380.0400	3231.3400	3.3800	3.2313	0
06/11/2023	R213 On 06-February-25			Bond Future	11.5105	14.0337	83.8938	75.1120	0
06/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3050.7700	466.3100	3.0508	0.4663	0
06/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3653.5700	9850.9700	3.6536	9.8510	0
06/11/2023	R214 On 02-November-23			Bond Future	11.4600	11.4600	64.2059	64.2059	0
06/11/2023	R214 On 01-February-24			Bond Future	12.3854	12.3193	61.4419	61.7522	14,154
06/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1334.1300	1498.6100	1.3341	1.4986	0
06/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2499.1200	2353.2300	2.4991	2.3532	0
06/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1354.8500	1520.7000	1.3549	1.5207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2471.6600	2327.1400	2.4717	2.3271	0
06/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1375.7600	1542.9600	1.3758	1.5430	0
06/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2444.4400	2301.2700	2.4444	2.3013	0
06/11/2023	R214 On 02-May-24			Bond Future	12.4863	12.4179	59.5023	59.8195	10,172
06/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	813.9100	907.5600	0.8139	0.9076	0
06/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5868.0100	5644.4800	5.8680	5.6445	0
06/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	824.6400	919.1500	0.8246	0.9192	0
06/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5826.3000	5603.6300	5.8263	5.6036	0
06/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	835.4700	930.8400	0.8355	0.9308	0
06/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5784.7500	5562.9400	5.7848	5.5629	0
06/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1874.6500	2032.2300	1.8747	2.0322	10,000
06/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3604.8000	3445.2000	3.6048	3.4452	0
06/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1915.9400	2075.4700	1.9159	2.0755	7,110
06/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3549.5800	3391.9300	3.5496	3.3919	0
06/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3726.0100	3948.0000	3.7260	3.9480	0
06/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1995.7100	1900.5200	1.9957	1.9005	17,110
06/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5669.8600	5930.0900	5.6699	5.9301	0
06/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1187.1200	1130.1700	1.1871	1.1302	17,110
06/11/2023	R214 On 01-August-24			Bond Future	12.5889	12.5181	60.8311	61.1552	0
06/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2376.9000	2536.6400	2.3769	2.5366	0
06/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4383.6500	4219.2500	4.3837	4.2193	0
06/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2397.3600	2557.8900	2.3974	2.5579	0
06/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4356.1100	4192.5000	4.3561	4.1925	0
06/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2418.1200	2579.4300	2.4181	2.5794	0
06/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4328.9300	4166.1000	4.3289	4.1661	0
06/11/2023	R214 On 07-November-24			Bond Future	12.7095	12.6360	58.9870	59.3189	0
06/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3458.0400	3644.7500	3.4580	3.6448	0
06/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3953.1600	3808.0200	3.9532	3.8080	0
06/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3481.0300	3668.4000	3.4810	3.6684	0
06/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3930.6800	3786.2000	3.9307	3.7862	0
06/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3504.0900	3692.1200	3.5041	3.6921	0
06/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3908.3100	3764.4900	3.9083	3.7645	0
06/11/2023	R214 On 06-February-25			Bond Future	12.8492	14.4071	60.2209	53.9389	0
06/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3600.5600	1234.6700	3.6006	1.2347	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4220.2800	8136.4200	4.2203	8.1364	0
06/11/2023	R248 On 02-November-23			Bond Future	11.4800	11.4800	79.4108	79.4108	0
06/11/2023	R248 On 01-February-24			Bond Future	12.5416	12.4754	75.2164	75.5911	227,510
06/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	356.5500	432.1800	0.3566	0.4322	1,000
06/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6679.8700	6380.7600	6.6799	6.3808	0
06/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1323.4200	1499.2800	1.3234	1.4993	0
06/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3650.6200	3451.7400	3.6506	3.4517	0
06/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1345.5000	1523.0200	1.3455	1.5230	0
06/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3613.1300	3415.9100	3.6131	3.4159	0
06/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1367.7900	1546.9700	1.3678	1.5470	0
06/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3575.9300	3380.3700	3.5759	3.3804	0
06/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1702.5100	1904.4700	1.7025	1.9045	100
06/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3086.6400	2913.8600	3.0866	2.9139	0
06/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4281.1900	4584.5800	4.2812	4.5846	0
06/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1254.8500	1183.5000	1.2549	1.1835	1,100
06/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5321.6600	5646.1700	5.3217	5.6462	0
06/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	913.4000	863.1700	0.9134	0.8632	1,000
06/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7464.0900	7815.0900	7.4641	7.8151	0
06/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	485.4900	461.7500	0.4855	0.4618	1,100
06/11/2023	R248 On 02-May-24			Bond Future	12.6487	12.5800	72.4389	72.8218	12,631
06/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	756.5800	849.5900	0.7566	0.8496	1,500
06/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8334.1000	8044.1900	8.3341	8.0442	0
06/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	822.4700	921.2000	0.8225	0.9212	0
06/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8004.0100	7719.8200	8.0040	7.7198	0
06/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	833.8700	933.5800	0.8339	0.9336	0
06/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7949.7500	7666.5400	7.9498	7.6665	0
06/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	845.2400	945.9100	0.8452	0.9459	0
06/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7895.5600	7613.3100	7.8956	7.6133	0
06/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2598.8200	2803.2700	2.5988	2.8033	1,500
06/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	4002.9600	3824.4900	4.0030	3.8245	0
06/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4953.8300	5231.9700	4.9538	5.2320	0
06/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2214.5000	2109.7200	2.2145	2.1097	1,500
06/11/2023	R248 On 01-August-24			Bond Future	12.7578	12.6866	74.0564	74.4478	13,000
06/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2844.3400	3035.2600	2.8443	3.0353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5426.6600	5226.2500	5.4267	5.2263	0
06/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2868.8500	3060.7100	2.8689	3.0607	0
06/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5392.9900	5193.5200	5.3930	5.1935	0
06/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2893.7100	3086.5200	2.8937	3.0865	0
06/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5359.7500	5161.2300	5.3598	5.1612	0
06/11/2023	R248 On 07-November-24			Bond Future	12.8858	12.8116	71.3852	71.7858	0
06/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4237.2300	4463.3600	4.2372	4.4634	0
06/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4809.3900	4634.9300	4.8094	4.6349	0
06/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4264.8300	4491.7400	4.2648	4.4917	0
06/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4782.5600	4608.8800	4.7826	4.6089	0
06/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4292.7800	4520.4800	4.2928	4.5205	0
06/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4756.1600	4583.2700	4.7562	4.5833	0
06/11/2023	R248 On 06-February-25			Bond Future	13.0335	14.6483	72.8775	65.2334	0
06/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3968.0600	1315.1300	3.9681	1.3151	0
06/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5706.9500	10698.1300	5.7070	10.6981	0
06/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0