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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
07/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	2025 On 01-February-24			Bond Future	175.5898	175.5561	175.5898	175.5561	11,910
07/12/2023	2025 On 02-May-24			Bond Future	179.5091	179.4746	179.5091	179.4746	0
07/12/2023	2025 On 01-August-24			Bond Future	181.6384	181.6028	181.6384	181.6028	0
07/12/2023	2025 On 07-November-24			Bond Future	185.9260	185.8888	185.9260	185.8888	75
07/12/2023	2029 On 01-February-24			Bond Future	128.3941	128.4784	128.3941	128.4784	7,360
07/12/2023	2029 On 02-May-24			Bond Future	129.8844	129.9706	129.8844	129.9706	0
07/12/2023	2029 On 01-August-24			Bond Future	132.7640	132.8518	132.7640	132.8518	0
07/12/2023	2029 On 07-November-24			Bond Future	134.4865	134.5760	134.4865	134.5760	66
07/12/2023	2029 On 06-February-25			Bond Future	137.3375	137.4283	137.3375	137.4283	0
07/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4937.5100	5028.3200	4.9375	5.0283	0
07/12/2023	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
07/12/2023	2030 On 01-February-24			Bond Future	9.9966	10.0077	91.2975	91.2515	77,761
07/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	408.7600	404.6500	0.4088	0.4047	400
07/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2211.8300	2253.7600	2.2118	2.2538	0
07/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	921.9100	911.5400	0.9219	0.9115	500
07/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1368.4700	1404.1400	1.3685	1.4041	0
07/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1004.0700	992.7500	1.0041	0.9928	1,360
07/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1282.8100	1317.5300	1.2828	1.3175	0
07/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1156.7800	1143.7400	1.1568	1.1437	500
07/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1142.7500	1175.7500	1.1428	1.1758	0
07/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1321.4900	1306.6900	1.3215	1.3067	400
07/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1015.8600	1047.1000	1.0159	1.0471	0
07/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1548.6400	1531.5200	1.5486	1.5315	200
07/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	869.8000	898.7200	0.8698	0.8987	0
07/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2199.8300	2176.8400	2.1998	2.1768	500
07/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	575.8800	598.9300	0.5759	0.5989	0
07/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4249.3200	4213.9800	4.2493	4.2140	0
07/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	177.8800	188.5800	0.1779	0.1886	700
07/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5377.4000	5338.0900	5.3774	5.3381	0
07/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	94.2500	100.9800	0.0943	0.1010	1,360
07/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5524.7100	5484.9900	5.5247	5.4850	0
07/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	86.7500	93.0700	0.0868	0.0931	0
07/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5561.5800	5521.7700	5.5616	5.5218	0
07/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	84.9800	91.2100	0.0850	0.0912	0
07/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5598.4500	5558.5300	5.5985	5.5585	0
07/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	83.2200	89.3400	0.0832	0.0893	0
07/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7004.6600	6961.9300	7.0047	6.9619	0
07/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	37.7400	41.0500	0.0377	0.0411	200
07/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7374.4300	7331.2000	7.3744	7.3312	0
07/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	30.6400	33.4500	0.0306	0.0335	500
07/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7411.3700	7368.1000	7.4114	7.3681	0
07/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	30.0100	32.7800	0.0300	0.0328	500
07/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8293.3800	8249.0600	8.2934	8.2491	0
07/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	16.6400	18.3600	0.0166	0.0184	400
07/12/2023	2030 On 02-May-24			Bond Future	10.0555	10.0671	93.3132	93.2661	19,737

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07/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1190.5400	1178.9800	1.1905	1.1790	1,000
07/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2806.6200	2842.0900	2.8066	2.8421	0
07/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1439.9400	1426.2500	1.4399	1.4263	0
07/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2438.9000	2472.2400	2.4389	2.4722	0
07/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1457.8400	1444.0000	1.4578	1.4440	0
07/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2415.8400	2449.0300	2.4158	2.4490	0
07/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1476.1000	1462.1200	1.4761	1.4621	0
07/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2393.1600	2426.2100	2.3932	2.4262	0
07/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2148.7000	2129.6900	2.1487	2.1297	1,000
07/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1727.4000	1755.4200	1.7274	1.7554	0
07/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3314.1500	3288.2300	3.3142	3.2882	500
07/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1067.3300	1088.4400	1.0673	1.0884	0
07/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3885.2600	3856.5900	3.8853	3.8566	1,080
07/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	859.0000	877.3600	0.8590	0.8774	0
07/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4795.7900	4763.4300	4.7958	4.7634	500
07/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	616.2700	630.9400	0.6163	0.6309	0
07/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7480.8600	7441.2600	7.4809	7.4413	0
07/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	243.8000	251.2300	0.2438	0.2512	1,000
07/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8947.7900	8905.2500	8.9478	8.9053	0
07/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	125.4900	129.9800	0.1255	0.1300	1,080
07/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11539.3600	11493.8400	11.5394	11.4938	0
07/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	32.2000	33.7100	0.0322	0.0337	500
07/12/2023	2030 On 01-August-24			Bond Future	10.1240	10.1364	91.3542	91.3060	0
07/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2867.1100	2844.2300	2.8671	2.8442	0
07/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1913.6100	1939.0100	1.9136	1.9390	0
07/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2890.1100	2867.1000	2.8901	2.8671	0
07/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1898.1200	1923.3900	1.8981	1.9234	0
07/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2913.4800	2890.3500	2.9135	2.8904	0
07/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1883.0100	1908.1600	1.8830	1.9082	0
07/12/2023	2030 On 07-November-24			Bond Future	10.2046	10.2179	93.4857	93.4359	1,652
07/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3837.9700	3810.7000	3.8380	3.8107	0
07/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1856.1400	1878.6400	1.8561	1.8786	0
07/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3862.2700	3834.8900	3.8623	3.8349	0
07/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1843.9300	1866.3200	1.8439	1.8663	0

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07/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3886.6200	3859.1400	3.8866	3.8591	0
07/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1831.8000	1854.0900	1.8318	1.8541	0
07/12/2023	2030 On 06-February-25			Bond Future	10.3082	10.3225	91.4334	91.3821	0
07/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3664.1100	3637.4900	3.6641	3.6375	0
07/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2336.7700	2361.4000	2.3368	2.3614	0
07/12/2023	2032 On 01-February-24			Bond Future	10.8431	10.8595	89.0866	89.0074	88,338
07/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	96.7400	94.2900	0.0967	0.0943	1,200
07/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4247.9100	4324.6700	4.2479	4.3247	0
07/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	734.7000	717.2700	0.7347	0.7173	500
07/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1969.3600	2031.1400	1.9694	2.0311	0
07/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1103.0500	1078.5500	1.1031	1.0786	1,200
07/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1506.0400	1560.7500	1.5060	1.5608	0
07/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1151.9800	1126.6100	1.1520	1.1266	200
07/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1457.8100	1511.6500	1.4578	1.5117	0
07/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1468.6600	1438.0100	1.4687	1.4380	8,500
07/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1194.4500	1243.0100	1.1945	1.2430	0
07/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2042.2300	2003.2900	2.0422	2.0033	500
07/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	859.9400	900.2100	0.8599	0.9002	0
07/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2869.3900	2820.8700	2.8694	2.8209	0
07/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	557.8200	588.5100	0.5578	0.5885	17,000
07/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2942.4300	2893.1800	2.9424	2.8932	0
07/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	537.6400	567.6000	0.5376	0.5676	8,500
07/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3699.8800	3643.9200	3.6999	3.6439	0
07/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	370.2700	393.5200	0.3703	0.3935	8,500
07/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4494.1700	4432.6800	4.4942	4.4327	0
07/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	253.0400	270.7600	0.2530	0.2708	200
07/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4819.1100	4755.7400	4.8191	4.7557	0
07/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	217.0500	232.8900	0.2171	0.2329	0
07/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4859.9100	4796.3100	4.8599	4.7963	0
07/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	212.8800	228.4900	0.2129	0.2285	0
07/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4900.8300	4837.0100	4.9008	4.8370	0
07/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	208.8600	224.2500	0.2089	0.2243	0
07/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5518.6500	5451.8300	5.5187	5.4518	0
07/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	156.4900	168.8800	0.1565	0.1689	0

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07/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7602.2300	7528.7000	7.6022	7.5287	0
07/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	57.6900	63.3700	0.0577	0.0634	200
07/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	8102.1900	8027.6600	8.1022	8.0277	0
07/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	45.4400	50.1200	0.0454	0.0501	1,200
07/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8558.9500	8483.6500	8.5590	8.4837	0
07/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	36.5400	40.4500	0.0365	0.0405	500
07/12/2023	2032 On 02-May-24			Bond Future	10.9267	10.9439	86.8914	86.8105	61,830
07/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1187.0600	1167.5100	1.1871	1.1675	1,000
07/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3917.3400	3978.7600	3.9173	3.9788	0
07/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1498.7100	1474.9900	1.4987	1.4750	0
07/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3349.8400	3407.0900	3.3498	3.4071	0
07/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1517.8300	1493.8800	1.5178	1.4939	0
07/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3320.4400	3377.4600	3.3204	3.3775	0
07/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1537.0900	1512.9000	1.5371	1.5129	0
07/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3291.2300	3348.0100	3.2912	3.3480	0
07/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1556.7200	1532.2800	1.5567	1.5323	500
07/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3262.4100	3318.9400	3.2624	3.3189	0
07/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1595.9800	1571.0600	1.5960	1.5711	500
07/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3204.8900	3260.9400	3.2049	3.2609	0
07/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1717.4500	1691.0500	1.7175	1.6911	1,550
07/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3036.8400	3091.4100	3.0368	3.0914	0
07/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2188.0100	2156.3200	2.1880	2.1563	1,000
07/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2503.7600	2553.0400	2.5038	2.5530	0
07/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2778.7200	2741.2200	2.7787	2.7412	500
07/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2012.2800	2055.7500	2.0123	2.0558	0
07/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3114.4200	3073.9400	3.1144	3.0739	0
07/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1790.3400	1830.8300	1.7903	1.8308	500
07/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3529.1600	3485.3100	3.5292	3.4853	1,550
07/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1560.4600	1597.5800	1.5605	1.5976	0
07/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5024.5900	4970.7900	5.0246	4.9708	0
07/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	982.2100	1009.3800	0.9822	1.0094	500
07/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	9010.7300	8941.3200	9.0107	8.9413	0
07/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	314.4400	326.0000	0.3144	0.3260	1,000
07/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	10054.6600	9982.4400	10.0547	9.9824	0

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07/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	219.0800	227.8300	0.2191	0.2278	500
07/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10687.1000	10613.3300	10.6871	10.6133	0
07/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	170.5800	177.7800	0.1706	0.1778	1,550
07/12/2023	2032 On 01-August-24			Bond Future	11.0184	11.0364	88.7969	88.7139	0
07/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3223.1000	3184.3200	3.2231	3.1843	0
07/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2710.6300	2754.8400	2.7106	2.7548	0
07/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3249.0600	3210.0800	3.2491	3.2101	0
07/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2690.8800	2734.8900	2.6909	2.7349	0
07/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3275.1200	3235.9400	3.2751	3.2359	0
07/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2671.2600	2715.0700	2.6713	2.7151	0
07/12/2023	2032 On 07-November-24			Bond Future	11.1319	11.1509	86.7021	86.6169	1,526
07/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3928.6600	3882.8000	3.9287	3.8828	0
07/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2430.7200	2470.1100	2.4307	2.4701	0
07/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3955.7200	3909.6700	3.9557	3.9097	0
07/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2413.9900	2453.1900	2.4140	2.4532	0
07/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3983.1700	3936.9400	3.9832	3.9369	0
07/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2397.6900	2436.7100	2.3977	2.4367	0
07/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4404.0600	4355.1500	4.4041	4.3552	1,615
07/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2165.7100	2202.0500	2.1657	2.2021	0
07/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9931.2200	9860.4300	9.9312	9.8604	0
07/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	654.5400	669.0000	0.6545	0.6690	1,615
07/12/2023	2032 On 06-February-25			Bond Future	11.2614	11.2815	88.5157	88.4283	0
07/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4565.7600	4516.7500	4.5658	4.5168	0
07/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2597.8500	2636.2500	2.5979	2.6363	0
07/12/2023	2033 On 01-February-24			Bond Future	122.0137	122.2009	122.0137	122.2009	8,052
07/12/2023	2033 On 02-May-24			Bond Future	123.2654	123.4568	123.2654	123.4568	0
07/12/2023	2033 On 01-August-24			Bond Future	125.9985	126.1938	125.9985	126.1938	0
07/12/2023	2033 On 07-November-24			Bond Future	127.4632	127.6629	127.4632	127.6629	0
07/12/2023	2033 On 06-February-25			Bond Future	130.1655	130.3687	130.1655	130.3687	0
07/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5225.4700	5428.6900	5.2255	5.4287	0
07/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	2037 On 01-February-24			Bond Future	12.0227	12.0342	77.2709	77.2092	135,214
07/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1878.9300	1860.5200	1.8789	1.8605	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
07/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1518.1500	1561.3900	1.5182	1.5614	0
07/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2591.7000	2566.3800	2.5917	2.5664	0
07/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1068.9800	1105.3100	1.0690	1.1053	0
07/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2626.5700	2600.9300	2.6266	2.6009	0
07/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1051.6500	1087.6600	1.0517	1.0877	0
07/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2661.5100	2635.5500	2.6615	2.6356	0
07/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1034.4400	1070.1300	1.0344	1.0701	0
07/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5022.7500	4979.8800	5.0228	4.9799	0
07/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	361.1500	379.9300	0.3612	0.3799	2,500
07/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9382.5800	9325.3700	9.3826	9.3254	0
07/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	51.3400	55.7800	0.0513	0.0558	2,500
07/12/2023	2037 On 02-May-24			Bond Future	12.1322	12.1441	78.9769	78.9139	0
07/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1166.1800	1155.2300	1.1662	1.1552	0
07/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5015.5700	5067.6500	5.0156	5.0677	0
07/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1183.2100	1172.1100	1.1832	1.1721	0
07/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4975.8500	5027.7800	4.9759	5.0278	0
07/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1200.4100	1189.1600	1.2004	1.1892	0
07/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4936.3500	4988.1300	4.9364	4.9881	0
07/12/2023	2037 On 01-August-24			Bond Future	12.2516	12.2641	76.4531	76.3884	0
07/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3024.5300	3000.5400	3.0245	3.0005	0
07/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3870.9500	3911.6200	3.8710	3.9116	0
07/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3050.7000	3026.5600	3.0507	3.0266	0
07/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3844.3500	3884.8700	3.8444	3.8849	0
07/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3076.9700	3052.6800	3.0770	3.0527	1,383
07/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3817.9000	3858.2700	3.8179	3.8583	0
07/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6382.4000	6343.2300	6.3824	6.3432	0
07/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1819.2600	1844.7500	1.8193	1.8448	1,383
07/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8705.6700	8659.4800	8.7057	8.6595	0
07/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1151.0900	1169.5600	1.1511	1.1696	1,383
07/12/2023	2037 On 07-November-24			Bond Future	12.3835	12.3965	78.2359	78.1695	9,175
07/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4617.0900	4585.8900	4.6171	4.5859	0
07/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3674.4700	3709.7200	3.6745	3.7097	0
07/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4646.1900	4614.8700	4.6462	4.6149	0
07/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3653.5200	3688.6500	3.6535	3.6887	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4675.3700	4643.9200	4.6754	4.6439	0
07/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3632.6900	3667.6900	3.6327	3.6677	0
07/12/2023	2037 On 06-February-25			Bond Future	12.5270	12.5407	75.6122	75.5440	0
07/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5021.8900	4988.1800	5.0219	4.9882	0
07/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3870.3500	3904.8700	3.8704	3.9049	0
07/12/2023	2038 On 01-February-24			Bond Future	130.9929	130.6782	130.9929	130.6782	3,549
07/12/2023	2038 On 02-May-24			Bond Future	133.9168	133.5949	133.9168	133.5949	1,706
07/12/2023	2038 On 01-August-24			Bond Future	134.8037	134.4745	134.8037	134.4745	0
07/12/2023	2038 On 07-November-24			Bond Future	137.9850	137.6475	137.9850	137.6475	0
07/12/2023	2038 On 06-February-25			Bond Future	138.7773	138.4325	138.7773	138.4325	0
07/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3547.3200	3202.5100	3.5473	3.2025	0
07/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	2040 On 01-February-24			Bond Future	12.3257	12.3167	77.1510	77.2016	126,582
07/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1727.3200	1768.6600	1.7273	1.7687	0
07/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1872.4900	1863.2400	1.8725	1.8632	0
07/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1815.7900	1857.9200	1.8158	1.8579	0
07/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1791.2800	1782.8200	1.7913	1.7828	0
07/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1845.7700	1888.1700	1.8458	1.8882	0
07/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1764.8300	1756.6400	1.7648	1.7566	0
07/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1876.0000	1918.6600	1.8760	1.9187	0
07/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1738.6900	1730.7600	1.7387	1.7308	0
07/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3861.6100	3913.3700	3.8616	3.9134	0
07/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	721.3000	722.4700	0.7213	0.7225	0
07/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8262.3500	8315.3700	8.2624	8.3154	0
07/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	118.0700	120.5000	0.1181	0.1205	0
07/12/2023	2040 On 02-May-24			Bond Future	12.4397	12.4304	78.8543	78.9060	0
07/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1031.1600	1052.2300	1.0312	1.0522	0
07/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5931.8900	5901.2700	5.9319	5.9013	0
07/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1047.2000	1068.4700	1.0472	1.0685	0
07/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5886.7400	5856.3200	5.8867	5.8563	0
07/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1063.2300	1084.7000	1.0632	1.0847	0
07/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5841.6600	5811.4400	5.8417	5.8114	0
07/12/2023	2040 On 01-August-24			Bond Future	12.5636	12.5540	76.0774	76.1300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3027.2400	3059.4100	3.0272	3.0594	0
07/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4376.7600	4356.2800	4.3768	4.3563	0
07/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3054.2000	3086.5000	3.0542	3.0865	0
07/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4347.5900	4327.2400	4.3476	4.3272	0
07/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3081.0100	3113.4600	3.0810	3.1135	0
07/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4318.3400	4298.1400	4.3183	4.2981	0
07/12/2023	2040 On 07-November-24			Bond Future	12.6996	12.6896	77.8512	77.9048	8,697
07/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4755.1000	4791.3800	4.7551	4.7914	0
07/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4007.5000	3990.2000	4.0075	3.9902	0
07/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4785.0400	4821.4200	4.7850	4.8214	0
07/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3984.6300	3967.4300	3.9846	3.9674	0
07/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4815.0500	4851.5300	4.8151	4.8515	0
07/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3961.8900	3944.7900	3.9619	3.9448	0
07/12/2023	2040 On 06-February-25			Bond Future	12.8462	12.8359	74.9684	75.0228	0
07/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4949.7900	4985.1900	4.9498	4.9852	0
07/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4406.7700	4387.7800	4.4068	4.3878	0
07/12/2023	2044 On 01-February-24			Bond Future	12.4188	12.4150	73.2570	73.2789	99,938
07/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1414.5300	1439.9200	1.4145	1.4399	0
07/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2265.6300	2269.1600	2.2656	2.2692	0
07/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1440.8000	1466.3600	1.4408	1.4664	0
07/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2234.1900	2237.8900	2.2342	2.2379	0
07/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1467.2200	1492.9300	1.4672	1.4929	0
07/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2202.9800	2206.8300	2.2030	2.2068	0
07/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3906.9900	3937.2400	3.9070	3.9372	0
07/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	736.0700	744.4600	0.7361	0.7445	15,000
07/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4946.8800	4976.4600	4.9469	4.9765	0
07/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	482.8800	490.6000	0.4829	0.4906	5,000
07/12/2023	2044 On 02-May-24			Bond Future	12.5297	12.5257	74.8744	74.8968	27
07/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	946.8000	959.5900	0.9468	0.9596	0
07/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6145.2500	6135.6600	6.1453	6.1357	0
07/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	962.1000	975.0100	0.9621	0.9750	0
07/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6098.0300	6088.5600	6.0980	6.0886	0
07/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	977.7200	990.7500	0.9777	0.9908	0
07/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6051.2100	6041.8600	6.0512	6.0419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	2044 On 01-August-24			Bond Future	12.6497	12.6456	72.1353	72.1580	0
07/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2750.6500	2768.1100	2.7507	2.7681	0
07/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4827.2700	4822.0700	4.8273	4.8221	0
07/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2776.4000	2793.9300	2.7764	2.7939	0
07/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4795.5500	4790.4200	4.7956	4.7904	0
07/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2802.0400	2819.6400	2.8020	2.8196	0
07/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4763.7800	4758.7200	4.7638	4.7587	0
07/12/2023	2044 On 07-November-24			Bond Future	12.7810	12.7767	73.8171	73.8400	0
07/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4672.8800	4692.0000	4.6729	4.6920	0
07/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4035.9700	4032.1800	4.0360	4.0322	0
07/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4702.4900	4721.6500	4.7025	4.7217	0
07/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4012.5100	4008.7600	4.0125	4.0088	0
07/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4732.4500	4751.6500	4.7325	4.7517	0
07/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3989.4700	3985.7600	3.9895	3.9858	0
07/12/2023	2044 On 06-February-25			Bond Future	12.9218	12.9175	70.9751	70.9981	0
07/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5012.7400	5031.0000	5.0127	5.0310	0
07/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4496.7800	4491.9700	4.4968	4.4920	0
07/12/2023	2046 On 01-February-24			Bond Future	115.4435	115.0776	115.4435	115.0776	11,904
07/12/2023	2046 On 02-May-24			Bond Future	115.8590	115.4850	115.8590	115.4850	4,626
07/12/2023	2046 On 01-August-24			Bond Future	118.4274	118.0447	118.4274	118.0447	0
07/12/2023	2046 On 07-November-24			Bond Future	119.0042	118.6123	119.0042	118.6123	0
07/12/2023	2046 On 06-February-25			Bond Future	121.5251	121.1242	121.5251	121.1242	0
07/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	7515.0600	7114.2400	7.5151	7.1142	0
07/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	2050 On 01-February-24			Bond Future	115.0465	115.0348	115.0465	115.0348	10,813
07/12/2023	2050 On 02-May-24			Bond Future	117.6144	117.6025	117.6144	117.6025	3,316
07/12/2023	2050 On 01-August-24			Bond Future	117.9025	117.8903	117.9025	117.8903	0
07/12/2023	2050 On 07-November-24			Bond Future	120.6850	120.6720	120.6850	120.6720	0
07/12/2023	2050 On 06-February-25			Bond Future	120.8657	120.8524	120.8657	120.8524	0
07/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	5265.7400	5252.3800	5.2657	5.2524	0
07/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	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
07/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	AL37 On 01-February-24			Index Future	939.7820	939.5760	939.7820	939.5760	0
07/12/2023	AL37 On 02-May-24			Index Future	960.5310	960.3200	960.5310	960.3200	0
07/12/2023	AL37 On 01-August-24			Index Future	981.6070	981.3890	981.6070	981.3890	0
07/12/2023	AL37 On 07-November-24			Index Future	1004.5540	1004.3270	1004.5540	1,004.3270	0
07/12/2023	AL37 On 06-February-25			Index Future	1025.6560	1025.4200	1025.6560	1,025.4200	0
07/12/2023	AL7T On 01-February-24			Index Future	1080.8360	1080.2260	1080.8360	1,080.2260	0
07/12/2023	AL7T On 02-May-24			Index Future	1104.6990	1104.0750	1104.6990	1,104.0750	0
07/12/2023	AL7T On 01-August-24			Index Future	1128.9380	1128.2980	1128.9380	1,128.2980	0
07/12/2023	AL7T On 07-November-24			Index Future	1155.3290	1154.6700	1155.3290	1,154.6700	0
07/12/2023	AL7T On 06-February-25			Index Future	1179.5990	1178.9210	1179.5990	1,178.9210	0
07/12/2023	ALBI On 01-February-24			Index Future	938.5270	938.2540	938.5270	938.2540	100
07/12/2023	ALBI On 02-May-24			Index Future	959.2480	958.9690	959.2480	958.9690	0
07/12/2023	ALBI On 01-August-24			Index Future	980.2960	980.0080	980.2960	980.0080	0
07/12/2023	ALBI On 07-November-24			Index Future	1003.2120	1002.9140	1003.2120	1,002.9140	0
07/12/2023	ALBI On 06-February-25			Index Future	1024.2860	1023.9780	1024.2860	1,023.9780	0
07/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	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
07/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	ES33 On 01-February-24			Bond Future	12.4467	12.4534	75.6678	75.6379	0
07/12/2023	ES33 On 02-May-24			Bond Future	12.5831	12.5901	73.5580	73.5275	0
07/12/2023	ES33 On 01-August-24			Bond Future	12.7282	12.7356	75.1882	75.1568	0
07/12/2023	ES33 On 07-November-24			Bond Future	12.9052	12.9129	73.1581	73.1256	0
07/12/2023	ES33 On 06-February-25			Bond Future	13.0984	13.1067	74.7038	74.6703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	972.1900	938.7000	0.9722	0.9387	0
07/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	ES42 On 01-February-24			Bond Future	13.0621	13.0636	70.9405	70.9330	0
07/12/2023	ES42 On 02-May-24			Bond Future	13.1969	13.1985	68.2615	68.2537	0
07/12/2023	ES42 On 01-August-24			Bond Future	13.3367	13.3383	69.7736	69.7655	0
07/12/2023	ES42 On 07-November-24			Bond Future	13.5022	13.5039	67.1501	67.1415	0
07/12/2023	ES42 On 06-February-25			Bond Future	13.6733	13.6753	68.5658	68.5567	0
07/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	172.3100	163.2200	0.1723	0.1632	0
07/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 01-February-24			GOVI	925.1360	924.8940	925.1360	924.8940	709
07/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	451560.0000	449140.0000	45.1560	44.9140	0
07/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	451460.0000	449040.0000	45.1460	44.9040	0
07/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	451360.0000	448940.0000	45.1360	44.8940	0
07/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 02-May-24			GOVI	945.5620	945.3140	945.5620	945.3140	0
07/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	54080.0000	56560.0000	5.4080	5.6560	0
07/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	54180.0000	56660.0000	5.4180	5.6660	0
07/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	54280.0000	56760.0000	5.4280	5.6760	0
07/12/2023	GOVI On 01-August-24			GOVI	966.3090	966.0530	966.3090	966.0530	0
07/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	229390.0000	226830.0000	22.9390	22.6830	0
07/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	229290.0000	226730.0000	22.9290	22.6730	0
07/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	229190.0000	226630.0000	22.9190	22.6630	0
07/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 07-November-24			GOVI	988.8980	988.6330	988.8980	988.6330	0
07/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	401180.0000	398530.0000	40.1180	39.8530	0
07/12/2023	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
07/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	401080.0000	398430.0000	40.1080	39.8430	0
07/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	400980.0000	398330.0000	40.0980	39.8330	0
07/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GOVI On 06-February-25			GOVI	1009.6720	1009.3970	1009.6720	1,009.3970	0
07/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	376720.0000	373970.0000	37.6720	37.3970	0
07/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/12/2023	IGOV On 01-February-24			Index Future	344.7450	344.4770	344.7450	344.4770	606
07/12/2023	IGOV On 02-May-24			Index Future	352.4400	352.1660	352.4400	352.1660	16
07/12/2023	IGOV On 01-August-24			Index Future	360.2550	359.9740	360.2550	359.9740	0
07/12/2023	IGOV On 07-November-24			Index Future	368.7620	368.4740	368.7620	368.4740	0
07/12/2023	IGOV On 06-February-25			Index Future	376.5870	376.2910	376.5870	376.2910	0
07/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
07/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
07/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
07/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2900	8.3000	91.7100	91.7000	0
07/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2000	8.2100	91.8000	91.7900	0
07/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1800	8.1900	91.8200	91.8100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0300	8.0400	91.9700	91.9600	0
07/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8200	7.8100	92.1800	92.1900	0
07/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5100	7.4900	92.4900	92.5100	0
07/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3700	7.3600	92.6300	92.6400	0
07/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2800	7.2800	92.7200	92.7200	0
07/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2600	7.2500	92.7400	92.7500	0
07/12/2023	R035 On 01-February-24			Bond Future	11.6378	11.6441	86.9386	86.9043	68,171
07/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	116.6100	118.7000	0.1166	0.1187	400
07/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5863.8400	5900.2400	5.8638	5.9002	0
07/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	537.5900	540.0500	0.5376	0.5401	400
07/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3394.5200	3431.2900	3.3945	3.4313	0
07/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3504.3100	3490.7800	3.5043	3.4908	0
07/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	652.8900	673.6700	0.6529	0.6737	0
07/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3543.8800	3530.1400	3.5439	3.5301	0
07/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	641.1700	661.7400	0.6412	0.6617	0
07/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3583.5700	3569.6300	3.5836	3.5696	0
07/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	629.6300	650.0000	0.6296	0.6500	0
07/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9106.9300	9076.3200	9.1069	9.0763	0
07/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	51.0700	54.7700	0.0511	0.0548	400
07/12/2023	R035 On 02-May-24			Bond Future	11.7367	11.7433	84.3463	84.3112	105,087
07/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1386.7200	1382.8500	1.3867	1.3829	0
07/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4352.8500	4384.0100	4.3529	4.3840	0
07/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1405.8800	1401.9300	1.4059	1.4019	0
07/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4316.4400	4347.5200	4.3164	4.3475	0
07/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1425.3800	1421.3600	1.4254	1.4214	0
07/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4280.4300	4311.4400	4.2804	4.3114	0
07/12/2023	R035 On 01-August-24			Bond Future	11.8420	11.8490	86.1961	86.1600	0
07/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3290.0700	3278.9900	3.2901	3.2790	0
07/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3561.0200	3585.9800	3.5610	3.5860	0
07/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3317.8500	3306.6900	3.3179	3.3067	0
07/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3536.6400	3561.5200	3.5366	3.5615	0
07/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3345.7500	3334.5000	3.3458	3.3345	0
07/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3512.4200	3537.2100	3.5124	3.5372	0
07/12/2023	R035 On 07-November-24			Bond Future	11.9739	11.9812	83.6922	83.6550	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
07/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4226.4400	4210.9600	4.2264	4.2110	0
07/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3237.8000	3259.5100	3.2378	3.2595	0
07/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4255.6300	4240.0700	4.2556	4.2401	0
07/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3217.0300	3238.6600	3.2170	3.2387	0
07/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4284.9000	4269.2700	4.2849	4.2693	0
07/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3196.3800	3217.9400	3.1964	3.2179	0
07/12/2023	R035 On 06-February-25			Bond Future	12.1202	12.1280	85.4433	85.4049	0
07/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4812.6400	4795.1400	4.8126	4.7951	0
07/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3390.5000	3411.3900	3.3905	3.4114	0
07/12/2023	R053 On 01-February-24			Bond Future	12.3209	12.3323	98.5864	98.5010	0
07/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5261.3500	5215.2000	5.2614	5.2152	0
07/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	971.7400	1011.0200	0.9717	1.0110	0
07/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5314.2300	5267.7000	5.3142	5.2677	0
07/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	956.1000	995.0000	0.9561	0.9950	0
07/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5367.3700	5320.4600	5.3674	5.3205	0
07/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	940.8100	979.3300	0.9408	0.9793	0
07/12/2023	R053 On 02-May-24			Bond Future	12.4261	12.4379	94.8983	94.8111	5,189
07/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6634.1300	6588.6100	6.6341	6.5886	0
07/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2447.1300	2488.9000	2.4471	2.4889	0
07/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6681.0500	6635.3100	6.6811	6.6353	0
07/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2426.5300	2468.0800	2.4265	2.4681	0
07/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6727.8300	6681.8700	6.7278	6.6819	0
07/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2405.8900	2447.2200	2.4059	2.4472	0
07/12/2023	R053 On 01-August-24			Bond Future	12.5367	12.5491	96.9790	96.8895	0
07/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7519.1900	7471.6000	7.5192	7.4716	0
07/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3404.3800	3446.2500	3.4044	3.4463	0
07/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7563.5900	7515.8200	7.5636	7.5158	0
07/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3382.3200	3424.0100	3.3823	3.4240	0
07/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7608.0400	7560.1000	7.6080	7.5601	0
07/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3360.4100	3401.9300	3.3604	3.4019	0
07/12/2023	R053 On 07-November-24			Bond Future	12.6667	12.6797	93.3694	93.2775	0
07/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6361.6100	6319.4700	6.3616	6.3195	0
07/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5494.4800	5544.2600	5.4945	5.5443	0
07/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6400.8600	6358.5500	6.4009	6.3586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5464.0800	5513.6900	5.4641	5.5137	0
07/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6440.1800	6397.7000	6.4402	6.3977	0
07/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5433.8400	5483.2800	5.4338	5.4833	0
07/12/2023	R053 On 06-February-25			Bond Future	12.8036	12.8171	95.3199	95.2256	0
07/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6832.6500	6787.6700	6.8327	6.7877	0
07/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5893.0600	5942.3400	5.8931	5.9423	0
07/12/2023	R186 On 01-February-24			Bond Future	8.7833	8.7834	105.6020	105.6019	77,371
07/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1935.7000	1939.0000	1.9357	1.9390	0
07/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	121.6200	125.0000	0.1216	0.1250	0
07/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1957.9100	1961.1800	1.9579	1.9612	0
07/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	118.8000	122.1500	0.1188	0.1222	0
07/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1980.1800	1983.4100	1.9802	1.9834	0
07/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	116.0500	119.3600	0.1161	0.1194	0
07/12/2023	R186 On 02-May-24			Bond Future	8.7620	8.7621	107.9335	107.9334	10,568
07/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	232.5900	234.5900	0.2326	0.2346	0
07/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2074.3900	2076.4600	2.0744	2.0765	0
07/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	237.8500	239.8800	0.2379	0.2399	0
07/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2055.5300	2057.6300	2.0555	2.0576	0
07/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	243.2000	245.2500	0.2432	0.2453	0
07/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2036.7600	2038.8800	2.0368	2.0389	0
07/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2558.4600	2560.9900	2.5585	2.5610	2,030
07/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	306.3300	308.9300	0.3063	0.3089	0
07/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3911.0900	3912.7600	3.9111	3.9128	0
07/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	136.3600	138.1000	0.1364	0.1381	2,030
07/12/2023	R186 On 01-August-24			Bond Future	8.7435	8.7437	104.9925	104.9922	0
07/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1046.6700	1048.8400	1.0467	1.0488	0
07/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1183.6200	1186.1300	1.1836	1.1861	0
07/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1058.6500	1060.8200	1.0587	1.0608	0
07/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1174.0200	1176.5300	1.1740	1.1765	0
07/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1071.0300	1073.2100	1.0710	1.0732	0
07/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1164.8200	1167.3400	1.1648	1.1673	0
07/12/2023	R186 On 07-November-24			Bond Future	8.7346	8.7350	107.4433	107.4425	45,250
07/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1714.6100	1716.0500	1.7146	1.7161	0
07/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	955.3400	957.5200	0.9553	0.9575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1727.8200	1729.2600	1.7278	1.7293	0
07/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	949.4400	951.6200	0.9494	0.9516	0
07/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1741.0700	1742.5100	1.7411	1.7425	0
07/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	943.5900	945.7700	0.9436	0.9458	0
07/12/2023	R186 On 06-February-25			Bond Future	8.7734	8.7741	104.3779	104.3767	0
07/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1517.1000	1517.9000	1.5171	1.5179	0
07/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1078.2900	1080.3200	1.0783	1.0803	0
07/12/2023	R202 On 01-February-24			Bond Future	257.5771	257.5525	257.5771	257.5525	5,070
07/12/2023	R202 On 02-May-24			Bond Future	263.3264	263.3011	263.3264	263.3011	0
07/12/2023	R202 On 01-August-24			Bond Future	264.0377	264.0116	264.0377	264.0116	0
07/12/2023	R202 On 07-November-24			Bond Future	270.2698	270.2420	270.2698	270.2420	6
07/12/2023	R202 On 06-February-25			Bond Future	270.7397	270.7107	270.7397	270.7107	0
07/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	3949.7000	3920.6900	3.9497	3.9207	0
07/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	R209 On 01-February-24			Bond Future	11.7697	11.7759	66.9768	66.9474	14,299
07/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2450.2000	2442.4900	2.4502	2.4425	0
07/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	822.0300	843.6900	0.8220	0.8437	0
07/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2481.9000	2474.0100	2.4819	2.4740	0
07/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	808.0900	829.5700	0.8081	0.8296	0
07/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2513.7400	2505.6800	2.5137	2.5057	0
07/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	794.3500	815.6600	0.7944	0.8157	0
07/12/2023	R209 On 02-May-24			Bond Future	11.8646	11.8710	65.3024	65.2725	0
07/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1003.9000	1001.6700	1.0039	1.0017	0
07/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4357.6900	4385.3900	4.3577	4.3854	0
07/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1018.7100	1016.4300	1.0187	1.0164	0
07/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4322.5400	4350.1900	4.3225	4.3502	0
07/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1033.8100	1031.4600	1.0338	1.0315	0
07/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4287.7400	4315.3200	4.2877	4.3153	0
07/12/2023	R209 On 01-August-24			Bond Future	11.9656	11.9723	66.7344	66.7036	0
07/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2553.7100	2545.2600	2.5537	2.5453	0
07/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3414.4200	3436.7500	3.4144	3.4368	0
07/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2576.5500	2568.0300	2.5766	2.5680	0
07/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3390.4900	3412.7500	3.3905	3.4128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2599.7100	2591.1100	2.5997	2.5911	0
07/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3366.9200	3389.1000	3.3669	3.3891	0
07/12/2023	R209 On 07-November-24			Bond Future	12.0857	12.0927	65.1350	65.1032	5,237
07/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3760.6000	3748.2400	3.7606	3.7482	0
07/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3202.2700	3221.6600	3.2023	3.2217	0
07/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3785.6200	3773.2000	3.7856	3.7732	0
07/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3182.6600	3201.9900	3.1827	3.2020	0
07/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3810.7100	3798.2200	3.8107	3.7982	0
07/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3163.1700	3182.4300	3.1632	3.1824	0
07/12/2023	R209 On 06-February-25			Bond Future	12.2148	12.2222	66.4974	66.4647	0
07/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4228.6000	4214.2900	4.2286	4.2143	0
07/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3239.1400	3257.5400	3.2391	3.2575	0
07/12/2023	R210 On 01-February-24			Bond Future	232.8257	232.6674	232.8257	232.6674	501
07/12/2023	R210 On 02-May-24			Bond Future	234.7461	234.5844	234.7461	234.5844	0
07/12/2023	R210 On 01-August-24			Bond Future	239.9504	239.7845	239.9504	239.7845	0
07/12/2023	R210 On 07-November-24			Bond Future	242.2516	242.0812	242.2516	242.0812	60
07/12/2023	R210 On 06-February-25			Bond Future	247.3855	247.2104	247.3855	247.2104	0
07/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	7775.5100	7600.3800	7.7755	7.6004	0
07/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/12/2023	R213 On 01-February-24			Bond Future	10.5314	10.5375	85.7783	85.7518	29,551
07/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5036.1200	5017.2000	5.0361	5.0172	0
07/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	149.4300	157.0000	0.1494	0.1570	0
07/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5073.5000	5054.4700	5.0735	5.0545	0
07/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	146.5800	154.0400	0.1466	0.1540	0
07/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5110.8400	5091.7200	5.1108	5.0917	0
07/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	143.7200	151.0900	0.1437	0.1511	0
07/12/2023	R213 On 02-May-24			Bond Future	10.6025	10.6089	84.1135	84.0864	0
07/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1415.9500	1411.6600	1.4160	1.4117	0
07/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2796.4500	2819.2300	2.7965	2.8192	0
07/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1433.5600	1429.2000	1.4336	1.4292	0
07/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2770.8300	2793.5400	2.7708	2.7935	0
07/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1451.3000	1446.8600	1.4513	1.4469	0
07/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2745.3600	2767.9900	2.7454	2.7680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R213 On 01-August-24			Bond Future	10.6799	10.6866	85.9584	85.9305	0
07/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2976.7200	2966.5000	2.9767	2.9665	0
07/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2237.9500	2255.6500	2.2380	2.2557	0
07/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3000.5700	2990.2900	3.0006	2.9903	0
07/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2221.0300	2238.6700	2.2210	2.2387	0
07/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3024.5100	3014.1500	3.0245	3.0142	0
07/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2204.2300	2221.7900	2.2042	2.2218	0
07/12/2023	R213 On 07-November-24			Bond Future	10.7852	10.7924	84.4036	84.3748	16,191
07/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3782.7500	3769.3500	3.7828	3.7694	0
07/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2106.3300	2121.7800	2.1063	2.1218	0
07/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3808.0000	3794.5500	3.8080	3.7946	0
07/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2092.6200	2108.0200	2.0926	2.1080	0
07/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3833.0100	3819.4900	3.8330	3.8195	0
07/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2078.7000	2094.0300	2.0787	2.0940	0
07/12/2023	R213 On 06-February-25			Bond Future	10.9117	10.9194	86.1711	86.1413	0
07/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4006.7100	3992.2700	4.0067	3.9923	0
07/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2332.2000	2347.6200	2.3322	2.3476	0
07/12/2023	R214 On 01-February-24			Bond Future	12.1953	12.1965	62.3412	62.3355	10,900
07/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1395.9000	1406.6600	1.3959	1.4067	0
07/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1661.5400	1678.0000	1.6615	1.6780	0
07/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1419.9400	1430.6900	1.4199	1.4307	0
07/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1637.4000	1653.8500	1.6374	1.6539	0
07/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1444.3000	1455.0500	1.4443	1.4551	0
07/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1613.6300	1630.0800	1.6136	1.6301	0
07/12/2023	R214 On 02-May-24			Bond Future	12.2914	12.2926	60.4132	60.4074	10,172
07/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	843.1700	847.9400	0.8432	0.8479	0
07/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4986.3600	4996.9500	4.9864	4.9970	0
07/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	856.6500	861.4400	0.8567	0.8614	0
07/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4947.4000	4958.0100	4.9474	4.9580	0
07/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	870.2600	875.0800	0.8703	0.8751	0
07/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4908.6300	4919.2700	4.9086	4.9193	0
07/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2052.2000	2057.6800	2.0522	2.0577	10,000
07/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2871.4400	2882.7400	2.8714	2.8827	0
07/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2098.7300	2104.2100	2.0987	2.1042	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
07/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2821.4600	2832.7600	2.8215	2.8328	0
07/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4102.1800	4106.2500	4.1022	4.1063	0
07/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1460.9700	1470.8600	1.4610	1.4709	17,110
07/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6194.4900	6196.3900	6.1945	6.1964	0
07/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	800.8400	808.5600	0.8008	0.8086	17,110
07/12/2023	R214 On 01-August-24			Bond Future	12.3922	12.3935	61.7381	61.7320	0
07/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2590.7400	2594.3200	2.5907	2.5943	0
07/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3690.4200	3700.1200	3.6904	3.7001	0
07/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2613.5000	2617.0800	2.6135	2.6171	0
07/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3665.1800	3674.8800	3.6652	3.6749	0
07/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2636.5600	2640.1300	2.6366	2.6401	0
07/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3640.3000	3649.9900	3.6403	3.6500	0
07/12/2023	R214 On 07-November-24			Bond Future	12.5148	12.5162	59.8718	59.8653	0
07/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3821.5500	3823.3800	3.8216	3.8234	0
07/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3431.9000	3440.2100	3.4319	3.4402	0
07/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3846.6800	3848.5000	3.8467	3.8485	0
07/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3411.5600	3419.8600	3.4116	3.4199	0
07/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3871.8800	3873.6800	3.8719	3.8737	0
07/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3391.3300	3399.6100	3.3913	3.3996	0
07/12/2023	R214 On 06-February-25			Bond Future	12.6470	12.6485	61.1243	61.1175	0
07/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4107.7100	4108.6100	4.1077	4.1086	0
07/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3824.0000	3831.7700	3.8240	3.8318	0
07/12/2023	R248 On 01-February-24			Bond Future	12.3285	12.3297	76.4349	76.4277	246,288
07/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	271.5800	278.7200	0.2716	0.2787	0
07/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5376.4100	5390.7500	5.3764	5.3908	0
07/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1338.6800	1351.5700	1.3387	1.3516	0
07/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2447.3900	2467.4800	2.4474	2.4675	0
07/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1364.3800	1377.2900	1.3644	1.3773	0
07/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2413.5200	2433.6300	2.4135	2.4336	0
07/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1390.3400	1403.2800	1.3903	1.4033	0
07/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2379.9900	2400.1300	2.3800	2.4001	0
07/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1782.6300	1795.6000	1.7826	1.7956	0
07/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1948.2700	1968.4400	1.9483	1.9684	0
07/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4791.4700	4797.9800	4.7915	4.7980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	546.6400	560.3500	0.5466	0.5604	0
07/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5970.8400	5974.3900	5.9708	5.9744	0
07/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	344.0900	354.8400	0.3441	0.3548	0
07/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8332.5500	8331.3800	8.3326	8.3314	0
07/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	135.4600	141.4900	0.1355	0.1415	0
07/12/2023	R248 On 02-May-24			Bond Future	12.4294	12.4307	73.6742	73.6668	13,880
07/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	784.9500	790.2500	0.7850	0.7903	0
07/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7127.1200	7139.8000	7.1271	7.1398	0
07/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	869.3200	874.8500	0.8693	0.8749	0
07/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6815.5100	6828.4200	6.8155	6.8284	0
07/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	883.9400	889.5100	0.8839	0.8895	0
07/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6764.4700	6777.4200	6.7645	6.7774	0
07/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	898.7300	904.3200	0.8987	0.9043	0
07/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6713.7000	6726.6700	6.7137	6.7267	0
07/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3004.3400	3011.0300	3.0043	3.0110	0
07/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3173.1300	3187.2000	3.1731	3.1872	0
07/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5618.8900	5623.4800	5.6189	5.6235	0
07/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1644.2100	1656.1800	1.6442	1.6562	0
07/12/2023	R248 On 01-August-24			Bond Future	12.5355	12.5369	75.2898	75.2821	13,000
07/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3166.2800	3170.5500	3.1663	3.1706	0
07/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4515.2000	4527.1800	4.5152	4.5272	0
07/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3194.1100	3198.3800	3.1941	3.1984	0
07/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4484.8500	4496.8300	4.4849	4.4968	0
07/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3222.0600	3226.3200	3.2221	3.2263	0
07/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4454.7000	4466.6700	4.4547	4.4667	0
07/12/2023	R248 On 07-November-24			Bond Future	12.6639	12.6654	72.5947	72.5865	0
07/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4852.8500	4855.0200	4.8529	4.8550	0
07/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4215.6000	4225.9600	4.2156	4.2260	0
07/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4883.2000	4885.3600	4.8832	4.8854	0
07/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4191.5200	4201.8700	4.1915	4.2019	0
07/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4913.8900	4916.0400	4.9139	4.9160	0
07/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4167.8600	4178.2000	4.1679	4.1782	0
07/12/2023	R248 On 06-February-25			Bond Future	12.8022	12.8038	74.1127	74.1040	0
07/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4568.2600	4569.4000	4.5683	4.5694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5071.9700	5081.7900	5.0720	5.0818	0
07/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0