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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
07/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	2025 On 02-November-23			Bond Future	172.1900	172.1900	172.1900	172.1900	0
07/11/2023	2025 On 01-February-24			Bond Future	174.7242	174.6448	174.7242	174.6448	11,475
07/11/2023	2025 On 02-May-24			Bond Future	178.6489	178.5675	178.6489	178.5675	0
07/11/2023	2025 On 01-August-24			Bond Future	180.8421	180.7586	180.8421	180.7586	0
07/11/2023	2025 On 07-November-24			Bond Future	185.2438	185.1579	185.2438	185.1579	0
07/11/2023	2029 On 02-November-23			Bond Future	127.0000	127.0000	127.0000	127.0000	0
07/11/2023	2029 On 01-February-24			Bond Future	126.7724	126.4588	126.7724	126.4588	7,314
07/11/2023	2029 On 02-May-24			Bond Future	128.2525	127.9317	128.2525	127.9317	0
07/11/2023	2029 On 01-August-24			Bond Future	131.1471	130.8188	131.1471	130.8188	0
07/11/2023	2029 On 07-November-24			Bond Future	132.9371	132.6007	132.9371	132.6007	0
07/11/2023	2029 On 06-February-25			Bond Future	135.7587	135.4144	135.7587	135.4144	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3358.6500	3014.3800	3.3587	3.0144	0
07/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	2030 On 02-November-23			Bond Future	10.8100	10.8100	89.6207	89.6207	0
07/11/2023	2030 On 01-February-24			Bond Future	10.4583	10.4381	89.3952	89.4773	54,492
07/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	324.0000	343.5200	0.3240	0.3435	400
07/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	4029.3800	3966.7900	4.0294	3.9668	0
07/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	601.6600	631.4700	0.6017	0.6315	500
07/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2950.5300	2898.2300	2.9505	2.8982	0
07/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	646.0500	677.2700	0.6461	0.6773	1,360
07/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2827.1000	2776.2100	2.8271	2.7762	0
07/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	729.5500	763.2900	0.7296	0.7633	500
07/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2617.8300	2569.4600	2.6178	2.5695	0
07/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	824.7000	861.0700	0.8247	0.8611	400
07/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2421.3800	2375.6400	2.4214	2.3756	0
07/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	958.9200	998.7000	0.9589	0.9987	200
07/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2182.3900	2140.0600	2.1824	2.1401	0
07/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1367.6800	1416.0700	1.3677	1.4161	500
07/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1646.0400	1612.3200	1.6460	1.6123	0
07/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2878.1100	2945.0300	2.8781	2.9450	0
07/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	708.9800	693.7900	0.7090	0.6938	700
07/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3826.2200	3899.0900	3.8262	3.8991	0
07/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	445.3800	436.1400	0.4454	0.4361	1,360
07/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	3954.2800	4027.7700	3.9543	4.0278	0
07/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	418.6300	410.0100	0.4186	0.4100	0
07/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	3986.5500	4060.1800	3.9866	4.0602	0
07/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	412.2600	403.7800	0.4123	0.4038	0
07/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4018.7800	4092.5600	4.0188	4.0926	0
07/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	405.8600	397.5300	0.4059	0.3975	0
07/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5287.3600	5365.3300	5.2874	5.3653	0
07/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	222.7500	218.6100	0.2228	0.2186	200
07/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5631.1000	5709.8000	5.6311	5.7098	0
07/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	189.6200	186.2100	0.1896	0.1862	500
07/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5665.6200	5744.4000	5.6656	5.7444	0
07/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	186.5700	183.2400	0.1866	0.1832	500

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07/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6500.5400	6580.6300	6.5005	6.5806	0
07/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	126.1100	124.0900	0.1261	0.1241	400
07/11/2023	2030 On 02-May-24			Bond Future	10.5397	10.5185	91.3816	91.4654	19,883
07/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	634.6600	658.8700	0.6347	0.6589	1,000
07/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4182.3200	4122.7200	4.1823	4.1227	0
07/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	786.3700	814.4300	0.7864	0.8144	0
07/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3716.9100	3661.1600	3.7169	3.6612	0
07/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	797.3400	825.6600	0.7973	0.8257	0
07/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3686.9200	3631.4300	3.6869	3.6314	0
07/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	808.4200	837.0100	0.8084	0.8370	0
07/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3657.0600	3601.8400	3.6571	3.6018	0
07/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1249.3700	1287.1800	1.2494	1.2872	1,000
07/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2759.6500	2713.6500	2.7597	2.7137	0
07/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2118.4100	2169.1500	2.1184	2.1692	500
07/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1803.1700	1770.1000	1.8032	1.7701	0
07/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2579.1500	2634.9600	2.5792	2.6350	1,080
07/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1484.4700	1456.4700	1.4845	1.4565	0
07/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3350.8700	3413.3300	3.3509	3.4133	500
07/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1102.9300	1081.5800	1.1029	1.0816	0
07/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5784.7100	5859.2100	5.7847	5.8592	0
07/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	479.2300	469.9200	0.4792	0.4699	1,000
07/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7195.0600	7273.1300	7.1951	7.2731	0
07/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	304.3400	298.6000	0.3043	0.2986	1,080
07/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9677.9100	9759.7600	9.6779	9.7598	0
07/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	102.3300	100.3700	0.1023	0.1004	500
07/11/2023	2030 On 01-August-24			Bond Future	10.6273	10.6048	89.4168	89.5024	0
07/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2060.4100	2103.9600	2.0604	2.1040	0
07/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	3044.3000	3002.3300	3.0443	3.0023	0
07/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2078.6100	2122.3700	2.0786	2.1224	0
07/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	3024.0100	2982.2500	3.0240	2.9823	0
07/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2097.2100	2141.1800	2.0972	2.1412	0
07/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	3004.1300	2962.5800	3.0041	2.9626	0
07/11/2023	2030 On 07-November-24			Bond Future	10.7220	10.6981	91.5698	91.6571	221
07/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2864.1800	2913.5900	2.8642	2.9136	0

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07/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2798.3100	2760.3900	2.7983	2.7604	0
07/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2884.2300	2933.8300	2.8842	2.9338	0
07/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2781.8500	2744.1200	2.7819	2.7441	0
07/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2904.7100	2954.4900	2.9047	2.9545	0
07/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2765.8500	2728.3000	2.7659	2.7283	0
07/11/2023	2030 On 06-February-25			Bond Future	10.8583	10.8330	89.4781	89.5668	0
07/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2682.6200	2728.9600	2.6826	2.7290	0
07/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3310.5900	3268.2100	3.3106	3.2682	0
07/11/2023	2032 On 02-November-23			Bond Future	11.2300	11.2300	84.9050	84.9050	0
07/11/2023	2032 On 01-February-24			Bond Future	11.3901	11.3757	86.4952	86.5624	94,845
07/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	128.7800	136.9200	0.1288	0.1369	1,200
07/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6871.3800	6812.2400	6.8714	6.8122	0
07/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	472.6300	493.4000	0.4726	0.4934	500
07/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4298.7200	4252.2100	4.2987	4.2522	0
07/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	661.0500	686.8400	0.6611	0.6868	1,200
07/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3655.4700	3613.9800	3.6555	3.6140	0
07/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	687.3600	713.7800	0.6874	0.7138	200
07/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3584.6200	3543.7600	3.5846	3.5438	0
07/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	859.6900	889.9300	0.8597	0.8899	8,500
07/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3176.9100	3139.8700	3.1769	3.1399	0
07/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1187.1500	1223.4400	1.1872	1.2234	500
07/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2596.2900	2565.3000	2.5963	2.5653	0
07/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2835.5900	2889.5400	2.8356	2.8895	0
07/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1185.8900	1172.5600	1.1859	1.1726	200
07/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3081.5600	3137.0900	3.0816	3.1371	0
07/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1070.9300	1059.1800	1.0709	1.0592	0
07/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3112.9400	3168.6500	3.1129	3.1687	0
07/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1057.3400	1045.7700	1.0573	1.0458	0
07/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3144.2900	3200.1900	3.1443	3.2002	0
07/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	1043.7500	1032.3700	1.0438	1.0324	0
07/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3629.4200	3687.8600	3.6294	3.6879	0
07/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	858.6900	849.8500	0.8587	0.8499	17,000
07/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5388.8400	5452.8700	5.3888	5.4529	0
07/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	435.7300	432.4800	0.4357	0.4325	200

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07/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5833.7300	5898.5800	5.8337	5.8986	0
07/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	368.4100	365.9800	0.3684	0.3660	1,200
07/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6246.5000	6311.9700	6.2465	6.3120	0
07/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	315.5200	313.7100	0.3155	0.3137	500
07/11/2023	2032 On 02-May-24			Bond Future	11.4965	11.4814	84.2550	84.3237	61,107
07/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	655.2400	674.0500	0.6552	0.6741	1,000
07/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	6021.9300	5972.0500	6.0219	5.9721	0
07/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	825.0100	847.1000	0.8250	0.8471	0
07/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5312.5500	5265.9500	5.3126	5.2660	0
07/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	836.5300	858.8200	0.8365	0.8588	0
07/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5275.5500	5229.1500	5.2756	5.2292	0
07/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	848.3400	870.8400	0.8483	0.8708	0
07/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5238.8900	5192.7000	5.2389	5.1927	0
07/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	884.0800	907.2100	0.8841	0.9072	500
07/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5129.4000	5083.8400	5.1294	5.0838	0
07/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	958.6700	983.0500	0.9587	0.9831	1,550
07/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4914.4700	4870.1600	4.9145	4.8702	0
07/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1253.5900	1282.4900	1.2536	1.2825	1,000
07/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4205.7500	4165.9600	4.2058	4.1660	0
07/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1644.2700	1678.2300	1.6443	1.6782	500
07/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3514.2400	3479.5100	3.5142	3.4795	0
07/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2180.5800	2220.1900	2.1806	2.2202	1,550
07/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2848.2900	2819.2100	2.8483	2.8192	0
07/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6803.9900	6865.6600	6.8040	6.8657	0
07/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	744.1100	737.0900	0.7441	0.7371	1,000
07/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7779.4800	7843.0000	7.7795	7.8430	0
07/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	580.3100	575.1400	0.5803	0.5751	500
07/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8379.2200	8443.6400	8.3792	8.4436	0
07/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	499.1100	494.8400	0.4991	0.4948	1,550
07/11/2023	2032 On 01-August-24			Bond Future	11.6075	11.5917	86.1366	86.2067	0
07/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2121.3400	2155.5400	2.1213	2.1555	0
07/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4269.1500	4233.2700	4.2692	4.2333	0
07/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2140.4700	2174.8500	2.1405	2.1749	0
07/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4242.5700	4206.8700	4.2426	4.2069	0

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07/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2159.6900	2194.2500	2.1597	2.1943	0
07/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4216.1100	4180.5900	4.2161	4.1806	0
07/11/2023	2032 On 07-November-24			Bond Future	11.7376	11.7210	84.0425	84.1141	274
07/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2833.3500	2871.3700	2.8334	2.8714	0
07/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3995.0600	3961.4900	3.9951	3.9615	0
07/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2854.3900	2892.5600	2.8544	2.8926	0
07/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3972.3100	3938.8900	3.9723	3.9389	0
07/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2875.1600	2913.4800	2.8752	2.9135	0
07/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3949.3300	3916.0600	3.9493	3.9161	0
07/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3205.6300	3246.2400	3.2056	3.2462	1,615
07/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3626.9300	3595.9500	3.6269	3.5960	0
07/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7975.2300	8034.8400	7.9752	8.0348	0
07/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1358.2000	1346.2200	1.3582	1.3462	1,615
07/11/2023	2032 On 06-February-25			Bond Future	11.8978	11.8804	85.8007	85.8733	0
07/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3335.7100	3375.4000	3.3357	3.3754	0
07/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	4082.8400	4049.9000	4.0828	4.0499	0
07/11/2023	2033 On 02-November-23			Bond Future	120.2100	120.2100	120.2100	120.2100	0
07/11/2023	2033 On 01-February-24			Bond Future	120.8714	120.3777	120.8714	120.3777	8,207
07/11/2023	2033 On 02-May-24			Bond Future	122.1230	121.6180	122.1230	121.6180	0
07/11/2023	2033 On 01-August-24			Bond Future	124.8793	124.3627	124.8793	124.3627	0
07/11/2023	2033 On 07-November-24			Bond Future	126.4187	125.8893	126.4187	125.8893	0
07/11/2023	2033 On 06-February-25			Bond Future	129.1019	128.5607	129.1019	128.5607	0
07/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4161.9100	3620.6900	4.1619	3.6207	0
07/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	2037 On 02-November-23			Bond Future	11.5600	11.5600	81.7705	81.7705	0
07/11/2023	2037 On 01-February-24			Bond Future	12.3841	12.3803	75.3626	75.3825	136,982
07/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1436.6900	1456.4700	1.4367	1.4565	2,500
07/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2984.2400	2984.0600	2.9842	2.9841	0
07/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1972.2000	1994.4000	1.9722	1.9944	0
07/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2357.8100	2360.0500	2.3578	2.3601	0
07/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1998.6600	2020.9500	1.9987	2.0210	0
07/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2332.0700	2334.4000	2.3321	2.3344	0
07/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2025.4400	2047.8300	2.0254	2.0478	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2306.7000	2309.1300	2.3067	2.3091	0
07/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3907.8600	3933.5200	3.9079	3.9335	0
07/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1154.5900	1160.2900	1.1546	1.1603	2,500
07/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7752.0700	7776.6800	7.7521	7.7767	0
07/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	329.1600	333.8100	0.3292	0.3338	2,500
07/11/2023	2037 On 02-May-24			Bond Future	12.5058	12.5018	77.0370	77.0573	0
07/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	866.6500	877.1500	0.8667	0.8772	0
07/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6655.9600	6646.1200	6.6560	6.6461	0
07/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	877.9900	888.5600	0.8780	0.8886	0
07/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6610.5500	6600.7800	6.6106	6.6008	0
07/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	889.4300	900.0900	0.8894	0.9001	0
07/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6565.2900	6555.6100	6.5653	6.5556	0
07/11/2023	2037 On 01-August-24			Bond Future	12.6343	12.6302	74.5014	74.5220	0
07/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2410.2800	2425.0700	2.4103	2.4251	0
07/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5208.3800	5202.5500	5.2084	5.2026	0
07/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2431.9000	2446.7400	2.4319	2.4467	0
07/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5177.2300	5171.4500	5.1772	5.1715	0
07/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2453.6100	2468.5200	2.4536	2.4685	1,383
07/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	5146.2200	5140.5100	5.1462	5.1405	0
07/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5293.8000	5313.7300	5.2938	5.3137	0
07/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2682.3400	2681.6500	2.6823	2.6817	1,383
07/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7396.3800	7417.8900	7.3964	7.4179	0
07/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1793.4800	1794.3700	1.7935	1.7944	1,383
07/11/2023	2037 On 07-November-24			Bond Future	12.7714	12.7671	76.2943	76.3153	9,107
07/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3663.2300	3679.1100	3.6632	3.6791	0
07/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4662.1800	4657.0800	4.6622	4.6571	0
07/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3688.0900	3704.0200	3.6881	3.7040	0
07/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4636.9900	4631.9400	4.6370	4.6319	0
07/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3712.7300	3728.7000	3.7127	3.7287	0
07/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4611.6200	4606.6100	4.6116	4.6066	0
07/11/2023	2037 On 06-February-25			Bond Future	12.9313	12.9270	73.6301	73.6511	0
07/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3959.0000	3974.2300	3.9590	3.9742	0
07/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4789.5900	4783.8500	4.7896	4.7839	0
07/11/2023	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
07/11/2023	2038 On 01-February-24			Bond Future	128.6856	128.2410	128.6856	128.2410	3,069
07/11/2023	2038 On 02-May-24			Bond Future	131.5762	131.1214	131.5762	131.1214	1,706
07/11/2023	2038 On 01-August-24			Bond Future	132.4768	132.0116	132.4768	132.0116	0
07/11/2023	2038 On 07-November-24			Bond Future	135.7008	135.2238	135.7008	135.2238	0
07/11/2023	2038 On 06-February-25			Bond Future	136.4641	135.9769	136.4641	135.9769	0
07/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	1234.0800	746.8600	1.2341	0.7469	0
07/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	2040 On 02-November-23			Bond Future	11.5900	11.5900	83.6323	83.6323	0
07/11/2023	2040 On 01-February-24			Bond Future	12.5644	12.5553	75.8207	75.8704	127,684
07/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1587.0300	1620.1700	1.5870	1.6202	1,000
07/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	3062.4900	3045.9200	3.0625	3.0459	0
07/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1660.5500	1694.4100	1.6606	1.6944	0
07/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2966.3300	2950.4800	2.9663	2.9505	0
07/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1685.3700	1719.4600	1.6854	1.7195	0
07/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2934.7200	2919.1000	2.9347	2.9191	0
07/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1710.5200	1744.8600	1.7105	1.7449	0
07/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2903.5000	2888.1300	2.9035	2.8881	0
07/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3373.1400	3417.8100	3.3731	3.4178	1,000
07/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1563.1200	1558.0800	1.5631	1.5581	0
07/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7274.4800	7325.8800	7.2745	7.3259	0
07/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	460.4900	462.1800	0.4605	0.4622	1,000
07/11/2023	2040 On 02-May-24			Bond Future	12.6857	12.6763	77.5053	77.5560	0
07/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	910.9500	928.6100	0.9110	0.9286	0
07/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7160.7500	7127.6500	7.1608	7.1277	0
07/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	922.8200	940.6300	0.9228	0.9406	0
07/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7111.4300	7078.4800	7.1114	7.0785	0
07/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	934.9600	952.9300	0.9350	0.9529	0
07/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7062.4600	7029.6700	7.0625	7.0297	0
07/11/2023	2040 On 01-August-24			Bond Future	12.8137	12.8040	74.7297	74.7814	0
07/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2672.2300	2700.7000	2.6722	2.7007	0
07/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5369.4100	5346.2000	5.3694	5.3462	0
07/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2695.8600	2724.4600	2.6959	2.7245	0
07/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5336.9100	5313.8300	5.3369	5.3138	0
07/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2719.3300	2748.0600	2.7193	2.7481	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5304.3200	5281.3700	5.3043	5.2814	0
07/11/2023	2040 On 07-November-24			Bond Future	12.9496	12.9395	76.5280	76.5807	8,639
07/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4091.3900	4124.1700	4.0914	4.1242	0
07/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4666.9900	4647.0200	4.6670	4.6470	0
07/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4118.6000	4151.4900	4.1186	4.1515	0
07/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4641.3900	4621.5300	4.6414	4.6215	0
07/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4145.5800	4178.5700	4.1456	4.1786	0
07/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4615.6200	4595.8600	4.6156	4.5959	0
07/11/2023	2040 On 06-February-25			Bond Future	13.1066	13.0962	73.6175	73.6710	0
07/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4221.0000	4252.9900	4.2210	4.2530	0
07/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	5028.8500	5007.3700	5.0289	5.0074	0
07/11/2023	2044 On 02-November-23			Bond Future	11.5600	11.5600	80.5177	80.5177	0
07/11/2023	2044 On 01-February-24			Bond Future	12.6255	12.6320	72.1020	72.0662	103,703
07/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1334.3000	1332.9100	1.3343	1.3329	0
07/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3340.4300	3374.8100	3.3404	3.3748	0
07/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1356.5000	1355.0200	1.3565	1.3550	0
07/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3304.9200	3339.2100	3.3049	3.3392	0
07/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1379.0400	1377.4700	1.3790	1.3775	0
07/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3269.8300	3304.0300	3.2698	3.3040	0
07/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3464.9900	3454.4300	3.4650	3.4544	0
07/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1449.1000	1474.3100	1.4491	1.4743	15,000
07/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4379.2800	4365.1300	4.3793	4.3651	0
07/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1070.3100	1091.9300	1.0703	1.0919	5,000
07/11/2023	2044 On 02-May-24			Bond Future	12.7424	12.7491	73.7039	73.6673	27
07/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	901.2400	899.4000	0.9012	0.8994	0
07/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7270.1600	7304.9400	7.2702	7.3049	0
07/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	913.3200	911.4300	0.9133	0.9114	0
07/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7219.7200	7254.4500	7.2197	7.2545	0
07/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	925.5100	923.5800	0.9255	0.9236	0
07/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7169.4700	7204.1600	7.1695	7.2042	0
07/11/2023	2044 On 01-August-24			Bond Future	12.8653	12.8724	70.9686	70.9310	0
07/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2437.4300	2429.4000	2.4374	2.4294	0
07/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5680.7400	5710.3200	5.6807	5.7103	0
07/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2459.3400	2451.2400	2.4593	2.4512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5645.1800	5674.6900	5.6452	5.6747	0
07/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2481.3600	2473.1900	2.4814	2.4732	0
07/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5609.7900	5639.2300	5.6098	5.6392	0
07/11/2023	2044 On 07-November-24			Bond Future	12.9954	13.0028	72.6764	72.6377	0
07/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4180.2400	4166.4600	4.1802	4.1665	0
07/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4684.0300	4708.9600	4.6840	4.7090	0
07/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4207.4500	4193.6000	4.2075	4.1936	0
07/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4658.1700	4683.0300	4.6582	4.6830	0
07/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4234.4400	4220.5100	4.2344	4.2205	0
07/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4632.1600	4656.9400	4.6322	4.6569	0
07/11/2023	2044 On 06-February-25			Bond Future	13.1451	13.1529	69.8104	69.7705	0
07/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4339.1800	4323.8900	4.3392	4.3239	0
07/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4987.8900	5012.4900	4.9879	5.0125	0
07/11/2023	2046 On 02-November-23			Bond Future	121.9700	121.9700	121.9700	121.9700	0
07/11/2023	2046 On 01-February-24			Bond Future	112.5784	112.4070	112.5784	112.4070	11,513
07/11/2023	2046 On 02-May-24			Bond Future	112.9583	112.7829	112.9583	112.7829	4,626
07/11/2023	2046 On 01-August-24			Bond Future	115.5075	115.3279	115.5075	115.3279	0
07/11/2023	2046 On 07-November-24			Bond Future	116.1149	115.9310	116.1149	115.9310	0
07/11/2023	2046 On 06-February-25			Bond Future	118.5769	118.3884	118.5769	118.3884	0
07/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	4566.8900	4378.4000	4.5669	4.3784	0
07/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	2050 On 02-November-23			Bond Future	124.0400	124.0400	124.0400	124.0400	0
07/11/2023	2050 On 01-February-24			Bond Future	112.0506	111.7633	112.0506	111.7633	10,813
07/11/2023	2050 On 02-May-24			Bond Future	114.5676	114.2737	114.5676	114.2737	3,316
07/11/2023	2050 On 01-August-24			Bond Future	114.8480	114.5473	114.8480	114.5473	0
07/11/2023	2050 On 07-November-24			Bond Future	117.6429	117.3345	117.6429	117.3345	0
07/11/2023	2050 On 06-February-25			Bond Future	117.7793	117.4642	117.7793	117.4642	0
07/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	2179.3400	1864.2000	2.1793	1.8642	0
07/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	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
07/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
07/11/2023	AL37 On 01-February-24			Index Future	927.9300	928.4870	927.9300	928.4870	0
07/11/2023	AL37 On 02-May-24			Index Future	948.5550	949.1240	948.5550	949.1240	0
07/11/2023	AL37 On 01-August-24			Index Future	969.7530	970.3330	969.7530	970.3330	0
07/11/2023	AL37 On 07-November-24			Index Future	993.1430	993.7340	993.1430	993.7340	0
07/11/2023	AL37 On 06-February-25			Index Future	1014.0500	1014.6500	1014.0500	1,014.6500	0
07/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
07/11/2023	AL7T On 01-February-24			Index Future	1051.5340	1052.1990	1051.5340	1,052.1990	0
07/11/2023	AL7T On 02-May-24			Index Future	1074.9070	1075.5860	1074.9070	1,075.5860	0
07/11/2023	AL7T On 01-August-24			Index Future	1098.9290	1099.6210	1098.9290	1,099.6210	0
07/11/2023	AL7T On 07-November-24			Index Future	1125.4340	1126.1400	1125.4340	1,126.1400	0
07/11/2023	AL7T On 06-February-25			Index Future	1149.1270	1149.8420	1149.1270	1,149.8420	0
07/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
07/11/2023	ALBI On 01-February-24			Index Future	920.8760	921.3690	920.8760	921.3690	101
07/11/2023	ALBI On 02-May-24			Index Future	941.3450	941.8470	941.3450	941.8470	0
07/11/2023	ALBI On 01-August-24			Index Future	962.3820	962.8940	962.3820	962.8940	0
07/11/2023	ALBI On 07-November-24			Index Future	985.5940	986.1160	985.5940	986.1160	0
07/11/2023	ALBI On 06-February-25			Index Future	1006.3420	1006.8710	1006.3420	1,006.8710	0
07/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	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
07/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	ES33 On 02-November-23			Bond Future	12.5300	12.5300	73.0448	73.0448	0
07/11/2023	ES33 On 01-February-24			Bond Future	12.8822	12.8683	73.7634	73.8232	0
07/11/2023	ES33 On 02-May-24			Bond Future	13.0353	13.0208	71.6211	71.6822	0
07/11/2023	ES33 On 01-August-24			Bond Future	13.1937	13.1786	73.2368	73.2991	0
07/11/2023	ES33 On 07-November-24			Bond Future	13.3806	13.3647	71.2133	71.2770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	ES33 On 06-February-25			Bond Future	13.5967	13.5801	72.7178	72.7824	0
07/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	1013.8300	949.1900	1.0138	0.9492	0
07/11/2023	ES42 On 02-November-23			Bond Future	12.7400	12.7400	70.4148	70.4148	0
07/11/2023	ES42 On 01-February-24			Bond Future	13.2765	13.2624	69.8651	69.9347	0
07/11/2023	ES42 On 02-May-24			Bond Future	13.4180	13.4034	67.1719	67.2430	0
07/11/2023	ES42 On 01-August-24			Bond Future	13.5611	13.5459	68.6867	68.7593	0
07/11/2023	ES42 On 07-November-24			Bond Future	13.7261	13.7103	66.0878	66.1620	0
07/11/2023	ES42 On 06-February-25			Bond Future	13.9071	13.8906	67.4803	67.5557	0
07/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	913.1600	837.7700	0.9132	0.8378	0
07/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0
07/11/2023	GOVI On 01-February-24			GOVI	907.4910	907.9600	907.4910	907.9600	711
07/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	275110.0000	279800.0000	27.5110	27.9800	0
07/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	275010.0000	279700.0000	27.5010	27.9700	0
07/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	274910.0000	279600.0000	27.4910	27.9600	0
07/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 02-May-24			GOVI	927.6620	928.1400	927.6620	928.1400	0
07/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	233080.0000	228300.0000	23.3080	22.8300	0
07/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	233180.0000	228400.0000	23.3180	22.8400	0
07/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	233280.0000	228500.0000	23.3280	22.8500	0
07/11/2023	GOVI On 01-August-24			GOVI	948.3930	948.8800	948.3930	948.8800	0
07/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	50230.0000	55100.0000	5.0230	5.5100	0
07/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	50130.0000	55000.0000	5.0130	5.5000	0
07/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	50030.0000	54900.0000	5.0030	5.4900	0
07/11/2023	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
07/11/2023	GOVI On 07-November-24			GOVI	971.2680	971.7650	971.2680	971.7650	0
07/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	224880.0000	229850.0000	22.4880	22.9850	0
07/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	224780.0000	229750.0000	22.4780	22.9750	0
07/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	224680.0000	229650.0000	22.4680	22.9650	0
07/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GOVI On 06-February-25			GOVI	991.7150	992.2170	991.7150	992.2170	0
07/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	197150.0000	202170.0000	19.7150	20.2170	0
07/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0
07/11/2023	IGOV On 01-February-24			Index Future	338.9560	338.2480	338.9560	338.2480	606
07/11/2023	IGOV On 02-May-24			Index Future	346.5710	345.8470	346.5710	345.8470	16
07/11/2023	IGOV On 01-August-24			Index Future	354.3960	353.6540	354.3960	353.6540	0
07/11/2023	IGOV On 07-November-24			Index Future	363.0270	362.2670	363.0270	362.2670	0
07/11/2023	IGOV On 06-February-25			Index Future	370.7450	369.9670	370.7450	369.9670	0
07/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
07/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
07/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
07/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
07/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
07/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.2000	8.2000	91.8000	91.8000	0
07/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0800	8.0800	91.9200	91.9200	0
07/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8700	7.8700	92.1300	92.1300	0
07/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8000	7.8000	92.2000	92.2000	0
07/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7100	7.7100	92.2900	92.2900	0
07/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.6900	7.6900	92.3100	92.3100	0
07/11/2023	R035 On 02-November-23			Bond Future	11.4200	11.4200	85.6976	85.6976	0
07/11/2023	R035 On 01-February-24			Bond Future	12.0725	12.0634	84.6417	84.6885	62,168
07/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	114.6500	120.6200	0.1147	0.1206	400
07/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8158.8000	8117.9200	8.1588	8.1179	0
07/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	389.9300	404.2200	0.3899	0.4042	400
07/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5543.7800	5511.2200	5.5438	5.5112	0
07/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2438.8400	2477.2500	2.4388	2.4773	0
07/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1884.3400	1875.9000	1.8843	1.8759	0
07/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2468.4700	2507.0500	2.4685	2.5071	0
07/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1862.6800	1854.4100	1.8627	1.8544	0
07/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2498.2500	2537.0000	2.4983	2.5370	0
07/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1841.2300	1833.1300	1.8412	1.8331	0
07/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7138.2500	7186.6700	7.1383	7.1867	0
07/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	379.3100	380.8800	0.3793	0.3809	400
07/11/2023	R035 On 02-May-24			Bond Future	12.1869	12.1775	82.0102	82.0579	100,132
07/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	933.1900	950.7700	0.9332	0.9508	0
07/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6235.3700	6205.2200	6.2354	6.2052	0
07/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	945.2000	962.9200	0.9452	0.9629	0
07/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6191.8100	6161.8000	6.1918	6.1618	0
07/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	957.1300	975.0000	0.9571	0.9750	0
07/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6148.2300	6118.3700	6.1482	6.1184	0
07/11/2023	R035 On 01-August-24			Bond Future	12.3045	12.2947	83.8418	83.8904	0
07/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2400.5500	2426.6500	2.4006	2.4267	0
07/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	5025.8300	5003.2700	5.0258	5.0033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2422.1300	2448.3500	2.4221	2.4484	0
07/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4995.2500	4972.8100	4.9953	4.9728	0
07/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2443.8100	2470.1600	2.4438	2.4702	0
07/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4964.8100	4942.5000	4.9648	4.9425	0
07/11/2023	R035 On 07-November-24			Bond Future	12.4454	12.4353	81.3430	81.3927	19,584
07/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3149.4700	3177.7700	3.1495	3.1778	0
07/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4509.9600	4488.6400	4.5100	4.4886	0
07/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3173.1200	3201.5300	3.1731	3.2015	0
07/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4483.6500	4462.4400	4.4837	4.4624	0
07/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3196.8500	3225.3700	3.1969	3.2254	0
07/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4457.4600	4436.3600	4.4575	4.4364	0
07/11/2023	R035 On 06-February-25			Bond Future	12.6130	12.6025	83.0451	83.0953	0
07/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3696.6900	3725.7600	3.6967	3.7258	0
07/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4672.7000	4651.5500	4.6727	4.6516	0
07/11/2023	R053 On 02-November-23			Bond Future	12.8200	12.8200	92.0977	92.0977	0
07/11/2023	R053 On 01-February-24			Bond Future	12.5623	12.5531	96.8135	96.8794	0
07/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4591.0600	4650.7500	4.5911	4.6508	0
07/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	2074.3900	2068.2300	2.0744	2.0682	0
07/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4636.3500	4696.2200	4.6364	4.6962	0
07/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	2051.1600	2045.1800	2.0512	2.0452	0
07/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4681.6200	4741.6500	4.6816	4.7417	0
07/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	2028.0000	2022.1800	2.0280	2.0222	0
07/11/2023	R053 On 02-May-24			Bond Future	12.6750	12.6656	93.0999	93.1671	5,189
07/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5694.7100	5747.8200	5.6947	5.7478	0
07/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3306.2000	3292.0700	3.3062	3.2921	0
07/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5737.2200	5790.4900	5.7372	5.7905	0
07/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3281.1900	3267.2200	3.2812	3.2672	0
07/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5779.8300	5833.2400	5.7798	5.8332	0
07/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3256.3800	3242.5500	3.2564	3.2426	0
07/11/2023	R053 On 01-August-24			Bond Future	12.7902	12.7804	95.1786	95.2472	0
07/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6653.8400	6704.6800	6.6538	6.7047	0
07/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4339.3800	4321.6700	4.3394	4.3217	0
07/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6694.1500	6745.1100	6.6942	6.7451	0
07/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4313.2300	4295.6400	4.3132	4.2956	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6734.8300	6785.9300	6.7348	6.7859	0
07/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4287.5500	4270.1000	4.2876	4.2701	0
07/11/2023	R053 On 07-November-24			Bond Future	12.9212	12.9110	91.5961	91.6661	0
07/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5444.1000	5487.7000	5.4441	5.4877	0
07/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6350.2600	6323.8700	6.3503	6.3239	0
07/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5479.4600	5523.1900	5.4795	5.5232	0
07/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6315.9700	6289.7100	6.3160	6.2897	0
07/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5514.5400	5558.4100	5.5145	5.5584	0
07/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6281.4900	6255.3700	6.2815	6.2554	0
07/11/2023	R053 On 06-February-25			Bond Future	13.0689	13.0583	93.5090	93.5800	0
07/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5748.5800	5791.6200	5.7486	5.7916	0
07/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6619.8300	6591.8800	6.6198	6.5919	0
07/11/2023	R186 On 02-November-23			Bond Future	9.3900	9.3900	106.9088	106.9088	0
07/11/2023	R186 On 01-February-24			Bond Future	9.0664	9.0502	104.8806	104.9218	84,028
07/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1483.2600	1516.5700	1.4833	1.5166	0
07/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	390.6300	382.7300	0.3906	0.3827	0
07/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1501.6600	1535.1100	1.5017	1.5351	0
07/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	384.0000	376.2400	0.3840	0.3762	0
07/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1520.3200	1553.9100	1.5203	1.5539	0
07/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	377.6400	370.0200	0.3776	0.3700	0
07/11/2023	R186 On 02-May-24			Bond Future	9.0695	9.0516	107.2112	107.2532	10,568
07/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	120.5600	126.7700	0.1206	0.1268	0
07/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2684.6100	2648.8600	2.6846	2.6489	0
07/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	122.8800	129.1900	0.1229	0.1292	0
07/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2662.8100	2627.1600	2.6628	2.6272	0
07/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	126.1400	132.5800	0.1261	0.1326	0
07/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2641.9500	2606.4300	2.6420	2.6064	0
07/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2027.0300	2059.7900	2.0270	2.0598	2,030
07/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	497.1500	487.9500	0.4972	0.4880	0
07/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3296.5300	3334.1900	3.2965	3.3342	0
07/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	244.0500	239.7500	0.2441	0.2398	2,030
07/11/2023	R186 On 01-August-24			Bond Future	9.0680	9.0480	104.2962	104.3390	0
07/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	815.8700	835.0100	0.8159	0.8350	0
07/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1649.1200	1625.5400	1.6491	1.6255	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	825.9200	845.1800	0.8259	0.8452	0
07/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1637.5900	1614.1300	1.6376	1.6141	0
07/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	836.0300	855.4300	0.8360	0.8554	0
07/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1626.1200	1602.8000	1.6261	1.6028	0
07/11/2023	R186 On 07-November-24			Bond Future	9.0652	9.0425	106.8079	106.8514	31,825
07/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1417.6100	1442.2200	1.4176	1.4422	0
07/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1293.6700	1274.7900	1.2937	1.2748	0
07/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1429.4700	1454.1800	1.4295	1.4542	0
07/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1286.4200	1267.6400	1.2864	1.2676	0
07/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1440.9500	1465.7500	1.4410	1.4658	0
07/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1278.8000	1260.1100	1.2788	1.2601	0
07/11/2023	R186 On 06-February-25			Bond Future	9.1534	9.1276	103.7290	103.7728	0
07/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1187.1100	1209.6900	1.1871	1.2097	0
07/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1397.2100	1375.9700	1.3972	1.3760	0
07/11/2023	R197 On 02-November-23			Bond Future	338.1400	338.1400	338.1400	338.1400	0
07/11/2023	R202 On 02-November-23			Bond Future	256.0800	256.0800	256.0800	256.0800	0
07/11/2023	R202 On 01-February-24			Bond Future	254.6115	254.6156	254.6115	254.6156	5,070
07/11/2023	R202 On 02-May-24			Bond Future	260.3309	260.3347	260.3309	260.3347	0
07/11/2023	R202 On 01-August-24			Bond Future	261.1093	261.1129	261.1093	261.1129	0
07/11/2023	R202 On 07-November-24			Bond Future	267.4641	267.4671	267.4641	267.4671	0
07/11/2023	R202 On 06-February-25			Bond Future	267.9192	267.9217	267.9192	267.9217	0
07/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	1129.2200	1131.7400	1.1292	1.1317	0
07/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	R209 On 02-November-23			Bond Future	11.3400	11.3400	67.1857	67.1857	0
07/11/2023	R209 On 01-February-24			Bond Future	12.1361	12.1218	65.2750	65.3405	14,578
07/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1839.5300	1883.8500	1.8395	1.8839	0
07/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1913.1600	1892.0200	1.9132	1.8920	0
07/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1863.6400	1908.2200	1.8636	1.9082	0
07/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1891.6300	1870.7500	1.8916	1.8708	0
07/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1887.9000	1932.7500	1.8879	1.9328	0
07/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1870.3100	1849.7000	1.8703	1.8497	0
07/11/2023	R209 On 02-May-24			Bond Future	12.2426	12.2277	63.5723	63.6392	0
07/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	738.3100	758.4300	0.7383	0.7584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5822.2200	5775.4500	5.8222	5.7755	0
07/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	747.9800	768.2900	0.7480	0.7683	0
07/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5781.9300	5735.3500	5.7819	5.7354	0
07/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	757.8900	778.3800	0.7579	0.7784	0
07/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5741.9400	5695.5400	5.7419	5.6955	0
07/11/2023	R209 On 01-August-24			Bond Future	12.3520	12.3365	64.9920	65.0602	0
07/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2016.1900	2048.7400	2.0162	2.0487	0
07/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4619.3400	4583.6400	4.6193	4.5836	0
07/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2034.6900	2067.4100	2.0347	2.0674	0
07/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4591.0700	4555.5400	4.5911	4.5555	0
07/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2053.5000	2086.3900	2.0535	2.0864	0
07/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4563.1500	4527.7900	4.5632	4.5278	0
07/11/2023	R209 On 07-November-24			Bond Future	12.4771	12.4611	63.3992	63.4689	5,137
07/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2953.3500	2991.2500	2.9534	2.9913	0
07/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4130.7600	4098.9800	4.1308	4.0990	0
07/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2974.4000	3012.4500	2.9744	3.0125	0
07/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4107.1800	4075.5500	4.1072	4.0756	0
07/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2995.2700	3033.4700	2.9953	3.0335	0
07/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4083.4700	4051.9900	4.0835	4.0520	0
07/11/2023	R209 On 06-February-25			Bond Future	12.6215	12.6050	64.7255	64.7963	0
07/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3416.4900	3455.8900	3.4165	3.4559	0
07/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4198.9300	4167.5000	4.1989	4.1675	0
07/11/2023	R210 On 02-November-23			Bond Future	235.7400	235.7400	235.7400	235.7400	0
07/11/2023	R210 On 01-February-24			Bond Future	229.7865	229.6520	229.7865	229.6520	501
07/11/2023	R210 On 02-May-24			Bond Future	231.6904	231.5528	231.6904	231.5528	0
07/11/2023	R210 On 01-August-24			Bond Future	236.9194	236.7782	236.9194	236.7782	0
07/11/2023	R210 On 07-November-24			Bond Future	239.3455	239.2005	239.3455	239.2005	0
07/11/2023	R210 On 06-February-25			Bond Future	244.4234	244.2742	244.4234	244.2742	0
07/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	4813.3800	4664.2200	4.8134	4.6642	0
07/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/11/2023	R213 On 02-November-23			Bond Future	11.1200	11.1200	81.0355	81.0355	0
07/11/2023	R213 On 01-February-24			Bond Future	11.0525	11.0432	83.5530	83.5922	29,820
07/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3360.4500	3397.6500	3.3605	3.3977	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	698.9900	697.0500	0.6990	0.6971	0
07/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3391.0700	3428.3500	3.3911	3.4284	0
07/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	689.3800	687.5200	0.6894	0.6875	0
07/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3421.7800	3459.1300	3.4218	3.4591	0
07/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	679.8900	678.1000	0.6799	0.6781	0
07/11/2023	R213 On 02-May-24			Bond Future	11.1460	11.1362	81.8507	81.8906	0
07/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	758.5300	773.3900	0.7585	0.7734	0
07/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4401.7900	4376.7400	4.4018	4.3767	0
07/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	769.2600	784.2500	0.7693	0.7843	0
07/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4369.2900	4344.3700	4.3693	4.3444	0
07/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	779.9100	795.0400	0.7799	0.7950	0
07/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4336.7300	4311.9500	4.3367	4.3120	0
07/11/2023	R213 On 01-August-24			Bond Future	11.2423	11.2321	83.6789	83.7196	0
07/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2013.4900	2035.8100	2.0135	2.0358	0
07/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3554.2600	3535.9000	3.5543	3.5359	0
07/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2031.3200	2053.7500	2.0313	2.0538	0
07/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3531.3200	3513.0700	3.5313	3.5131	0
07/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2049.2400	2071.7700	2.0492	2.0718	0
07/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3508.5000	3490.3500	3.5085	3.4904	0
07/11/2023	R213 On 07-November-24			Bond Future	11.3636	11.3529	82.1313	82.1727	0
07/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2838.5100	2863.0400	2.8385	2.8630	0
07/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3434.4400	3417.5700	3.4344	3.4176	0
07/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2858.4100	2883.0300	2.8584	2.8830	0
07/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3415.3800	3398.6000	3.4154	3.3986	0
07/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2878.7000	2903.4000	2.8787	2.9034	0
07/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3396.7400	3380.0400	3.3967	3.3800	0
07/11/2023	R213 On 06-February-25			Bond Future	11.5217	11.5105	83.8520	83.8938	0
07/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3026.6100	3050.7700	3.0266	3.0508	0
07/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3671.2600	3653.5700	3.6713	3.6536	0
07/11/2023	R214 On 02-November-23			Bond Future	11.4600	11.4600	64.2059	64.2059	0
07/11/2023	R214 On 01-February-24			Bond Future	12.3997	12.3854	61.3750	61.4419	14,154
07/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1296.1800	1334.1300	1.2962	1.3341	0
07/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2528.0100	2499.1200	2.5280	2.4991	0
07/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1316.6000	1354.8500	1.3166	1.3549	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2500.2500	2471.6600	2.5003	2.4717	0
07/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1337.1900	1375.7600	1.3372	1.3758	0
07/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2472.7100	2444.4400	2.4727	2.4444	0
07/11/2023	R214 On 02-May-24			Bond Future	12.5011	12.4863	59.4340	59.5023	10,172
07/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	792.6800	813.9100	0.7927	0.8139	0
07/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5915.0500	5868.0100	5.9151	5.8680	0
07/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	803.2200	824.6400	0.8032	0.8246	0
07/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5873.1500	5826.3000	5.8732	5.8263	0
07/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	813.8600	835.4700	0.8139	0.8355	0
07/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5831.4100	5784.7500	5.8314	5.7848	0
07/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1839.0300	1874.6500	1.8390	1.8747	10,000
07/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3637.4500	3604.8000	3.6375	3.6048	0
07/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1879.8900	1915.9400	1.8799	1.9159	7,110
07/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3581.8000	3549.5800	3.5818	3.5496	0
07/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3676.1700	3726.0100	3.6762	3.7260	0
07/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	2014.1400	1995.7100	2.0141	1.9957	17,110
07/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5611.8700	5669.8600	5.6119	5.6699	0
07/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1197.4000	1187.1200	1.1974	1.1871	17,110
07/11/2023	R214 On 01-August-24			Bond Future	12.6042	12.5889	60.7614	60.8311	0
07/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2341.1600	2376.9000	2.3412	2.3769	0
07/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4417.6100	4383.6500	4.4176	4.3837	0
07/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2361.4500	2397.3600	2.3615	2.3974	0
07/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4389.9000	4356.1100	4.3899	4.3561	0
07/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2382.0300	2418.1200	2.3820	2.4181	0
07/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4362.5400	4328.9300	4.3625	4.3289	0
07/11/2023	R214 On 07-November-24			Bond Future	12.7254	12.7095	58.9158	58.9870	0
07/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3416.8100	3458.0400	3.4168	3.4580	0
07/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3983.1300	3953.1600	3.9831	3.9532	0
07/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3439.6600	3481.0300	3.4397	3.4810	0
07/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3960.5100	3930.6800	3.9605	3.9307	0
07/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3462.5800	3504.0900	3.4626	3.5041	0
07/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3938.0000	3908.3100	3.9380	3.9083	0
07/11/2023	R214 On 06-February-25			Bond Future	12.8657	12.8492	60.1485	60.2209	0
07/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3559.7200	3600.5600	3.5597	3.6006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4251.8400	4220.2800	4.2518	4.2203	0
07/11/2023	R248 On 02-November-23			Bond Future	11.4800	11.4800	79.4108	79.4108	0
07/11/2023	R248 On 01-February-24			Bond Future	12.5507	12.5416	75.1653	75.2164	227,510
07/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	343.0300	356.5500	0.3430	0.3566	1,000
07/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6717.4600	6679.8700	6.7175	6.6799	0
07/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1293.0600	1323.4200	1.2931	1.3234	0
07/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3671.3700	3650.6200	3.6714	3.6506	0
07/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1314.8800	1345.5000	1.3149	1.3455	0
07/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3633.6200	3613.1300	3.6336	3.6131	0
07/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1336.9100	1367.7900	1.3369	1.3678	0
07/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3596.1600	3575.9300	3.5962	3.5759	0
07/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1668.0500	1702.5100	1.6681	1.7025	100
07/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3103.2900	3086.6400	3.1033	3.0866	0
07/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4232.6800	4281.1900	4.2327	4.2812	0
07/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1257.4500	1254.8500	1.2575	1.2549	1,100
07/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5270.8900	5321.6600	5.2709	5.3217	0
07/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	913.7400	913.4000	0.9137	0.9134	1,000
07/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7411.2400	7464.0900	7.4112	7.4641	0
07/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	483.7500	485.4900	0.4838	0.4855	1,100
07/11/2023	R248 On 02-May-24			Bond Future	12.6581	12.6487	72.3867	72.4389	12,631
07/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	741.0100	756.5800	0.7410	0.7566	1,500
07/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8370.7100	8334.1000	8.3707	8.3341	0
07/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	806.0000	822.4700	0.8060	0.8225	0
07/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8039.7200	8004.0100	8.0397	8.0040	0
07/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	817.2400	833.8700	0.8172	0.8339	0
07/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7985.3000	7949.7500	7.9853	7.9498	0
07/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	828.4600	845.2400	0.8285	0.8452	0
07/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7930.9600	7895.5600	7.9310	7.8956	0
07/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2566.2200	2598.8200	2.5662	2.5988	1,500
07/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	4022.5400	4002.9600	4.0225	4.0030	0
07/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4910.9500	4953.8300	4.9110	4.9538	0
07/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2223.8000	2214.5000	2.2238	2.2145	1,500
07/11/2023	R248 On 01-August-24			Bond Future	12.7676	12.7578	74.0032	74.0564	13,000
07/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2814.6200	2844.3400	2.8146	2.8443	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5450.1700	5426.6600	5.4502	5.4267	0
07/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2839.0000	2868.8500	2.8390	2.8689	0
07/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5416.3700	5392.9900	5.4164	5.3930	0
07/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2863.7200	2893.7100	2.8637	2.8937	0
07/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5382.9900	5359.7500	5.3830	5.3598	0
07/11/2023	R248 On 07-November-24			Bond Future	12.8960	12.8858	71.3309	71.3852	0
07/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4203.3500	4237.2300	4.2034	4.2372	0
07/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4829.8500	4809.3900	4.8299	4.8094	0
07/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4230.8500	4264.8300	4.2309	4.2648	0
07/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4802.9200	4782.5600	4.8029	4.7826	0
07/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4258.6900	4292.7800	4.2587	4.2928	0
07/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4776.4100	4756.1600	4.7764	4.7562	0
07/11/2023	R248 On 06-February-25			Bond Future	13.0439	13.0335	72.8224	72.8775	0
07/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3936.8100	3968.0600	3.9368	3.9681	0
07/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5730.7700	5706.9500	5.7308	5.7070	0
07/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0