



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

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
08/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	2025 On 01-February-24			Bond Future	175.6620	175.5898	175.6620	175.5898	11,910
08/12/2023	2025 On 02-May-24			Bond Future	179.5964	179.5091	179.5964	179.5091	0
08/12/2023	2025 On 01-August-24			Bond Future	181.7290	181.6384	181.7290	181.6384	0
08/12/2023	2025 On 07-November-24			Bond Future	185.9885	185.9260	185.9885	185.9260	75
08/12/2023	2029 On 01-February-24			Bond Future	128.7033	128.3941	128.7033	128.3941	7,360
08/12/2023	2029 On 02-May-24			Bond Future	130.2104	129.8844	130.2104	129.8844	0
08/12/2023	2029 On 01-August-24			Bond Future	133.0984	132.7640	133.0984	132.7640	0
08/12/2023	2029 On 07-November-24			Bond Future	134.8065	134.4865	134.8065	134.4865	66
08/12/2023	2029 On 06-February-25			Bond Future	137.6614	137.3375	137.6614	137.3375	0
08/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5261.3500	4937.5100	5.2614	4.9375	0
08/12/2023	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
08/12/2023	2030 On 01-February-24			Bond Future	10.0761	9.9966	90.9663	91.2975	85,962
08/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	322.9600	408.7600	0.3230	0.4088	400
08/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2457.1900	2211.8300	2.4572	2.2118	0
08/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	772.8900	921.9100	0.7729	0.9219	500
08/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1550.6100	1368.4700	1.5506	1.3685	0
08/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	847.0000	1004.0700	0.8470	1.0041	1,360
08/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1456.9000	1282.8100	1.4569	1.2828	0
08/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	985.8200	1156.7800	0.9858	1.1568	500
08/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1302.9500	1142.7500	1.3030	1.1428	0
08/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1137.0600	1321.4900	1.1371	1.3215	400
08/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1162.5900	1015.8600	1.1626	1.0159	0
08/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1347.6300	1548.6400	1.3476	1.5486	200
08/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	999.9500	869.8000	1.0000	0.8698	0
08/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1961.5700	2199.8300	1.9616	2.1998	500
08/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	668.7800	575.8800	0.6688	0.5759	0
08/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3950.4500	4249.3200	3.9505	4.2493	0
08/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	210.1700	177.8800	0.2102	0.1779	700
08/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5063.8900	5377.4000	5.0639	5.3774	0
08/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	111.9000	94.2500	0.1119	0.0943	1,360
08/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5209.8400	5524.7100	5.2098	5.5247	0
08/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	103.0400	86.7500	0.1030	0.0868	0
08/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5246.3900	5561.5800	5.2464	5.5616	0
08/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	100.9500	84.9800	0.1010	0.0850	0
08/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5282.9300	5598.4500	5.2829	5.5985	0
08/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	98.8600	83.2200	0.0989	0.0832	0
08/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6680.6700	7004.6600	6.6807	7.0047	0
08/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	44.9100	37.7400	0.0449	0.0377	200
08/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7049.0800	7374.4300	7.0491	7.3744	0
08/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	36.4500	30.6400	0.0365	0.0306	500
08/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7085.9100	7411.3700	7.0859	7.4114	0
08/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	35.7100	30.0100	0.0357	0.0300	500
08/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7965.4300	8293.3800	7.9654	8.2934	0
08/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	19.8500	16.6400	0.0199	0.0166	400
08/12/2023	2030 On 02-May-24			Bond Future	10.1377	10.0555	92.9816	93.3132	19,737

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1064.3700	1190.5400	1.0644	1.1905	1,000
08/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	3012.0400	2806.6200	3.0120	2.8066	0
08/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1296.7700	1439.9400	1.2968	1.4399	0
08/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2627.3200	2438.9000	2.6273	2.4389	0
08/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1313.5200	1457.8400	1.3135	1.4578	0
08/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2603.1100	2415.8400	2.6031	2.4158	0
08/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1330.6400	1476.1000	1.3306	1.4761	0
08/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2579.2900	2393.1600	2.5793	2.3932	0
08/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1965.9400	2148.7000	1.9659	2.1487	1,000
08/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1876.2300	1727.4000	1.8762	1.7274	0
08/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3085.2000	3314.1500	3.0852	3.3142	500
08/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1169.9700	1067.3300	1.1700	1.0673	0
08/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3639.5000	3885.2600	3.6395	3.8853	1,080
08/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	944.8300	859.0000	0.9448	0.8590	0
08/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4528.8200	4795.7900	4.5288	4.7958	500
08/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	680.8900	616.2700	0.6809	0.6163	0
08/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7177.1500	7480.8600	7.1772	7.4809	0
08/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	271.6800	243.8000	0.2717	0.2438	1,000
08/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8631.8300	8947.7900	8.6318	8.9478	0
08/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	141.1200	125.4900	0.1411	0.1255	1,080
08/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11212.4100	11539.3600	11.2124	11.5394	0
08/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	36.8400	32.2000	0.0368	0.0322	500
08/12/2023	2030 On 01-August-24			Bond Future	10.2109	10.1240	91.0161	91.3542	0
08/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2670.9400	2867.1100	2.6709	2.8671	0
08/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2055.5700	1913.6100	2.0556	1.9136	0
08/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2693.0700	2890.1100	2.6931	2.8901	0
08/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2039.2100	1898.1200	2.0392	1.8981	0
08/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2715.5900	2913.4800	2.7156	2.9135	0
08/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	2023.2500	1883.0100	2.0233	1.8830	0
08/12/2023	2030 On 07-November-24			Bond Future	10.3013	10.2046	93.1239	93.4857	1,652
08/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3610.4400	3837.9700	3.6104	3.8380	0
08/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1990.4400	1856.1400	1.9904	1.8561	0
08/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3634.0300	3862.2700	3.6340	3.8623	0
08/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1977.5200	1843.9300	1.9775	1.8439	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3657.6600	3886.6200	3.6577	3.8866	0
08/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1964.6700	1831.8000	1.9647	1.8318	0
08/12/2023	2030 On 06-February-25			Bond Future	10.4116	10.3082	91.0619	91.4334	0
08/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3446.1900	3664.1100	3.4462	3.6641	0
08/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2490.3700	2336.7700	2.4904	2.3368	0
08/12/2023	2032 On 01-February-24			Bond Future	10.9224	10.8431	88.7049	89.0866	88,518
08/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	67.8400	96.7400	0.0678	0.0967	1,200
08/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4600.7400	4247.9100	4.6007	4.2479	0
08/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	598.2300	734.7000	0.5982	0.7347	500
08/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2214.6200	1969.3600	2.2146	1.9694	0
08/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	925.9400	1103.0500	0.9259	1.1031	1,200
08/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1710.6600	1506.0400	1.7107	1.5060	0
08/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	970.1500	1151.9800	0.9702	1.1520	200
08/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1657.7100	1457.8100	1.6577	1.4578	0
08/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1259.2700	1468.6600	1.2593	1.4687	8,500
08/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1366.7900	1194.4500	1.3668	1.1945	0
08/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1793.2400	2042.2300	1.7932	2.0422	500
08/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	992.6800	859.9400	0.9927	0.8599	0
08/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2579.5500	2869.3900	2.5796	2.8694	0
08/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	649.7100	557.8200	0.6497	0.5578	17,000
08/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2649.6600	2942.4300	2.6497	2.9424	0
08/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	626.6000	537.6400	0.6266	0.5376	8,500
08/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3381.8300	3699.8800	3.3818	3.6999	0
08/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	433.9500	370.2700	0.4340	0.3703	8,500
08/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4157.2000	4494.1700	4.1572	4.4942	0
08/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	297.8000	253.0400	0.2978	0.2530	200
08/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4476.1100	4819.1100	4.4761	4.8191	0
08/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	255.7800	217.0500	0.2558	0.2171	0
08/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4516.2000	4859.9100	4.5162	4.8599	0
08/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	250.9000	212.8800	0.2509	0.2129	0
08/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4556.4300	4900.8300	4.5564	4.9008	0
08/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	246.1900	208.8600	0.2462	0.2089	0
08/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5165.2100	5518.6500	5.1652	5.5187	0
08/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	184.7800	156.4900	0.1848	0.1565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7231.1600	7602.2300	7.2312	7.6022	0
08/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	68.3500	57.6900	0.0684	0.0577	200
08/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7728.8400	8102.1900	7.7288	8.1022	0
08/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	53.8200	45.4400	0.0538	0.0454	1,200
08/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8183.9400	8558.9500	8.1839	8.5590	0
08/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	43.2600	36.5400	0.0433	0.0365	500
08/12/2023	2032 On 02-May-24			Bond Future	11.0082	10.9267	86.5079	86.8914	61,830
08/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1058.5600	1187.0600	1.0586	1.1871	1,000
08/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4172.3700	3917.3400	4.1724	3.9173	0
08/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1347.9000	1498.7100	1.3479	1.4987	0
08/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3582.5600	3349.8400	3.5826	3.3498	0
08/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1365.7500	1517.8300	1.3658	1.5178	0
08/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3551.8900	3320.4400	3.5519	3.3204	0
08/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1383.7400	1537.0900	1.3837	1.5371	0
08/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3521.4100	3291.2300	3.5214	3.2912	0
08/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1402.0900	1556.7200	1.4021	1.5567	500
08/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3491.3100	3262.4100	3.4913	3.2624	0
08/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1438.8000	1595.9800	1.4388	1.5960	500
08/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3431.2400	3204.8900	3.4312	3.2049	0
08/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1552.6000	1717.4500	1.5526	1.7175	1,550
08/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3255.5200	3036.8400	3.2555	3.0368	0
08/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1996.4100	2188.0100	1.9964	2.1880	1,000
08/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2695.6900	2503.7600	2.6957	2.5038	0
08/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2558.9200	2778.7200	2.5589	2.7787	500
08/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2176.0100	2012.2800	2.1760	2.0123	0
08/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2880.6900	3114.4200	2.8807	3.1144	0
08/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1940.1400	1790.3400	1.9401	1.7903	500
08/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3280.0600	3529.1600	3.2801	3.5292	1,550
08/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1694.8900	1560.4600	1.6949	1.5605	0
08/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4732.5900	5024.5900	4.7326	5.0246	0
08/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1073.7400	982.2100	1.0737	0.9822	500
08/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8659.9100	9010.7300	8.6599	9.0107	0
08/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	347.1500	314.4400	0.3472	0.3144	1,000
08/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9694.9000	10054.6600	9.6949	10.0547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	242.8500	219.0800	0.2429	0.2191	500
08/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10322.6800	10687.1000	10.3227	10.6871	0
08/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	189.6900	170.5800	0.1897	0.1706	1,550
08/12/2023	2032 On 01-August-24			Bond Future	11.1035	11.0184	88.4055	88.7969	0
08/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3008.0200	3223.1000	3.0080	3.2231	0
08/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2886.9200	2710.6300	2.8869	2.7106	0
08/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3033.0200	3249.0600	3.0330	3.2491	0
08/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2866.2100	2690.8800	2.8662	2.6909	0
08/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3058.1200	3275.1200	3.0581	3.2751	0
08/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2845.6300	2671.2600	2.8456	2.6713	0
08/12/2023	2032 On 07-November-24			Bond Future	11.2249	11.1319	86.2867	86.7021	1,526
08/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3681.7400	3928.6600	3.6817	3.9287	0
08/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2599.2000	2430.7200	2.5992	2.4307	0
08/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3707.9000	3955.7200	3.7079	3.9557	0
08/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2581.5700	2413.9900	2.5816	2.4140	0
08/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3734.4600	3983.1700	3.7345	3.9832	0
08/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2564.3800	2397.6900	2.5644	2.3977	0
08/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4142.3600	4404.0600	4.1424	4.4041	1,615
08/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2319.4100	2165.7100	2.3194	2.1657	0
08/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9570.1700	9931.2200	9.5702	9.9312	0
08/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	708.8900	654.5400	0.7089	0.6545	1,615
08/12/2023	2032 On 06-February-25			Bond Future	11.3596	11.2614	88.0897	88.5157	0
08/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4306.5700	4565.7600	4.3066	4.5658	0
08/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2764.7200	2597.8500	2.7647	2.5979	0
08/12/2023	2033 On 01-February-24			Bond Future	121.9392	122.0137	121.9392	122.0137	8,052
08/12/2023	2033 On 02-May-24			Bond Future	123.1986	123.2654	123.1986	123.2654	0
08/12/2023	2033 On 01-August-24			Bond Future	125.9312	125.9985	125.9312	125.9985	0
08/12/2023	2033 On 07-November-24			Bond Future	127.3734	127.4632	127.3734	127.4632	0
08/12/2023	2033 On 06-February-25			Bond Future	130.0709	130.1655	130.0709	130.1655	0
08/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5130.9300	5225.4700	5.1309	5.2255	0
08/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	2037 On 01-February-24			Bond Future	12.0915	12.0227	76.9023	77.2709	135,214
08/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1669.3300	1878.9300	1.6693	1.8789	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
08/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1677.1800	1518.1500	1.6772	1.5182	0
08/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2343.7200	2591.7000	2.3437	2.5917	0
08/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1189.6300	1068.9800	1.1896	1.0690	0
08/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2376.9800	2626.5700	2.3770	2.6266	0
08/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1170.6900	1051.6500	1.1707	1.0517	0
08/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2410.3300	2661.5100	2.4103	2.6615	0
08/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1151.8900	1034.4400	1.1519	1.0344	0
08/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4700.8900	5022.7500	4.7009	5.0228	0
08/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	407.9200	361.1500	0.4079	0.3612	2,500
08/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9021.0700	9382.5800	9.0211	9.3826	0
08/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	58.4600	51.3400	0.0585	0.0513	2,500
08/12/2023	2037 On 02-May-24			Bond Future	12.2026	12.1322	78.6059	78.9769	0
08/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1052.6100	1166.1800	1.0526	1.1662	0
08/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5273.0500	5015.5700	5.2731	5.0156	0
08/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1068.4800	1183.2100	1.0685	1.1832	0
08/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5232.1700	4975.8500	5.2322	4.9759	0
08/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1084.5100	1200.4100	1.0845	1.2004	0
08/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5191.5000	4936.3500	5.1915	4.9364	0
08/12/2023	2037 On 01-August-24			Bond Future	12.3247	12.2516	76.0745	76.4531	0
08/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2837.8700	3024.5300	2.8379	3.0245	0
08/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4062.8700	3870.9500	4.0629	3.8710	0
08/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2863.0800	3050.7000	2.8631	3.0507	0
08/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4035.3100	3844.3500	4.0353	3.8444	0
08/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2888.4000	3076.9700	2.8884	3.0770	1,383
08/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4007.9100	3817.9000	4.0079	3.8179	0
08/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6108.5500	6382.4000	6.1086	6.3824	0
08/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1923.9900	1819.2600	1.9240	1.8193	1,383
08/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8396.8900	8705.6700	8.3969	8.7057	0
08/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1220.8900	1151.0900	1.2209	1.1511	1,383
08/12/2023	2037 On 07-November-24			Bond Future	12.4624	12.3835	77.8351	78.2359	9,175
08/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4388.5300	4617.0900	4.3885	4.6171	0
08/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3846.7200	3674.4700	3.8467	3.6745	0
08/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4416.8600	4646.1900	4.4169	4.6462	0
08/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3825.0000	3653.5200	3.8250	3.6535	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4445.2700	4675.3700	4.4453	4.6754	0
08/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3803.4000	3632.6900	3.8034	3.6327	0
08/12/2023	2037 On 06-February-25			Bond Future	12.6096	12.5270	75.2013	75.6122	0
08/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4785.2700	5021.8900	4.7853	5.0219	0
08/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	4044.6800	3870.3500	4.0447	3.8704	0
08/12/2023	2038 On 01-February-24			Bond Future	130.7187	130.9929	130.7187	130.9929	3,549
08/12/2023	2038 On 02-May-24			Bond Future	133.6465	133.9168	133.6465	133.9168	1,706
08/12/2023	2038 On 01-August-24			Bond Future	134.5284	134.8037	134.5284	134.8037	0
08/12/2023	2038 On 07-November-24			Bond Future	137.6806	137.9850	137.6806	137.9850	0
08/12/2023	2038 On 06-February-25			Bond Future	138.4631	138.7773	138.4631	138.7773	0
08/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	3233.0600	3547.3200	3.2331	3.5473	0
08/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	2040 On 01-February-24			Bond Future	12.3945	12.3257	76.7638	77.1510	126,582
08/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1524.8700	1727.3200	1.5249	1.7273	0
08/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2057.1700	1872.4900	2.0572	1.8725	0
08/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1607.3900	1815.7900	1.6074	1.8158	0
08/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1970.0100	1791.2800	1.9700	1.7913	0
08/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1635.4100	1845.7700	1.6354	1.8458	0
08/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1941.6000	1764.8300	1.9416	1.7648	0
08/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1663.6900	1876.0000	1.6637	1.8760	0
08/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1913.5100	1738.6900	1.9135	1.7387	0
08/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3559.6000	3861.6100	3.5596	3.8616	0
08/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	806.4200	721.3000	0.8064	0.7213	0
08/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7890.9000	8262.3500	7.8909	8.2624	0
08/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	133.7500	118.0700	0.1338	0.1181	0
08/12/2023	2040 On 02-May-24			Bond Future	12.5101	12.4397	78.4644	78.8543	0
08/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	926.4100	1031.1600	0.9264	1.0312	0
08/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6217.1300	5931.8900	6.2171	5.9319	0
08/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	941.2800	1047.2000	0.9413	1.0472	0
08/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6170.8100	5886.7400	6.1708	5.8867	0
08/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	956.1500	1063.2300	0.9562	1.0632	0
08/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6124.5700	5841.6600	6.1246	5.8417	0
08/12/2023	2040 On 01-August-24			Bond Future	12.6367	12.5636	75.6795	76.0774	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2838.0100	3027.2400	2.8380	3.0272	0
08/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4585.4400	4376.7600	4.5854	4.3768	0
08/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2863.9700	3054.2000	2.8640	3.0542	0
08/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4555.2700	4347.5900	4.5553	4.3476	0
08/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2889.7800	3081.0100	2.8898	3.0810	0
08/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4525.0200	4318.3400	4.5250	4.3183	0
08/12/2023	2040 On 07-November-24			Bond Future	12.7783	12.6996	77.4306	77.8512	8,697
08/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4518.2700	4755.1000	4.5183	4.7551	0
08/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4191.2700	4007.5000	4.1913	4.0075	0
08/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4547.4000	4785.0400	4.5474	4.7850	0
08/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4167.5900	3984.6300	4.1676	3.9846	0
08/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4576.6000	4815.0500	4.5766	4.8151	0
08/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4144.0400	3961.8900	4.1440	3.9619	0
08/12/2023	2040 On 06-February-25			Bond Future	12.9285	12.8462	74.5372	74.9684	0
08/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4710.5000	4949.7900	4.7105	4.9498	0
08/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4598.6300	4406.7700	4.5986	4.4068	0
08/12/2023	2044 On 01-February-24			Bond Future	12.4775	12.4188	72.9261	73.2570	99,938
08/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1258.8400	1414.5300	1.2588	1.4145	0
08/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2440.9000	2265.6300	2.4409	2.2656	0
08/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1283.3600	1440.8000	1.2834	1.4408	0
08/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2407.7100	2234.1900	2.4077	2.2342	0
08/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1308.0400	1467.2200	1.3080	1.4672	0
08/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2374.7600	2202.9800	2.3748	2.2030	0
08/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3646.0400	3906.9900	3.6460	3.9070	0
08/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	806.0800	736.0700	0.8061	0.7361	15,000
08/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4663.5800	4946.8800	4.6636	4.9469	0
08/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	530.5400	482.8800	0.5305	0.4829	5,000
08/12/2023	2044 On 02-May-24			Bond Future	12.5896	12.5297	74.5416	74.8744	27
08/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	860.8300	946.8000	0.8608	0.9468	0
08/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6392.1000	6145.2500	6.3921	6.1453	0
08/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	875.1400	962.1000	0.8751	0.9621	0
08/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6343.8900	6098.0300	6.3439	6.0980	0
08/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	889.7400	977.7200	0.8897	0.9777	0
08/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6296.0500	6051.2100	6.2961	6.0512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	2044 On 01-August-24			Bond Future	12.7119	12.6497	71.7958	72.1353	0
08/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2597.5400	2750.6500	2.5975	2.7507	0
08/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5013.7100	4827.2700	5.0137	4.8273	0
08/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2622.4200	2776.4000	2.6224	2.7764	0
08/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4981.1200	4795.5500	4.9811	4.7956	0
08/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2647.1900	2802.0400	2.6472	2.8020	0
08/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4948.4800	4763.7800	4.9485	4.7638	0
08/12/2023	2044 On 07-November-24			Bond Future	12.8481	12.7810	73.4569	73.8171	0
08/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4469.7000	4672.8800	4.4697	4.6729	0
08/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4192.9700	4035.9700	4.1930	4.0360	0
08/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4498.6100	4702.4900	4.4986	4.7025	0
08/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4168.8100	4012.5100	4.1688	4.0125	0
08/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4527.8700	4732.4500	4.5279	4.7325	0
08/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4145.0700	3989.4700	4.1451	3.9895	0
08/12/2023	2044 On 06-February-25			Bond Future	12.9920	12.9218	70.6057	70.9751	0
08/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4806.0400	5012.7400	4.8060	5.0127	0
08/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4659.4500	4496.7800	4.6595	4.4968	0
08/12/2023	2046 On 01-February-24			Bond Future	114.7599	115.4435	114.7599	115.4435	11,904
08/12/2023	2046 On 02-May-24			Bond Future	115.1688	115.8590	115.1688	115.8590	4,626
08/12/2023	2046 On 01-August-24			Bond Future	117.7229	118.4274	117.7229	118.4274	0
08/12/2023	2046 On 07-November-24			Bond Future	118.2630	119.0042	118.2630	119.0042	0
08/12/2023	2046 On 06-February-25			Bond Future	120.7655	121.5251	120.7655	121.5251	0
08/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	6755.5400	7515.0600	6.7555	7.5151	0
08/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	2050 On 01-February-24			Bond Future	114.0824	115.0465	114.0824	115.0465	10,813
08/12/2023	2050 On 02-May-24			Bond Future	116.6377	117.6144	116.6377	117.6144	3,316
08/12/2023	2050 On 01-August-24			Bond Future	116.9050	117.9025	116.9050	117.9025	0
08/12/2023	2050 On 07-November-24			Bond Future	119.6443	120.6850	119.6443	120.6850	0
08/12/2023	2050 On 06-February-25			Bond Future	119.7998	120.8657	119.7998	120.8657	0
08/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	4199.8300	5265.7400	4.1998	5.2657	0
08/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	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
08/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	AL37 On 01-February-24			Index Future	937.3430	939.7820	937.3430	939.7820	0
08/12/2023	AL37 On 02-May-24			Index Future	958.1100	960.5310	958.1100	960.5310	0
08/12/2023	AL37 On 01-August-24			Index Future	979.1420	981.6070	979.1420	981.6070	0
08/12/2023	AL37 On 07-November-24			Index Future	1001.8700	1004.5540	1001.8700	1,004.5540	0
08/12/2023	AL37 On 06-February-25			Index Future	1022.8940	1025.6560	1022.8940	1,025.6560	0
08/12/2023	AL7T On 01-February-24			Index Future	1080.4990	1080.8360	1080.4990	1,080.8360	0
08/12/2023	AL7T On 02-May-24			Index Future	1104.4380	1104.6990	1104.4380	1,104.6990	0
08/12/2023	AL7T On 01-August-24			Index Future	1128.6810	1128.9380	1128.6810	1,128.9380	0
08/12/2023	AL7T On 07-November-24			Index Future	1154.8800	1155.3290	1154.8800	1,155.3290	0
08/12/2023	AL7T On 06-February-25			Index Future	1179.1160	1179.5990	1179.1160	1,179.5990	0
08/12/2023	ALBI On 01-February-24			Index Future	941.2470	938.5270	941.2470	938.5270	100
08/12/2023	ALBI On 02-May-24			Index Future	962.1000	959.2480	962.1000	959.2480	0
08/12/2023	ALBI On 01-August-24			Index Future	983.2200	980.2960	983.2200	980.2960	0
08/12/2023	ALBI On 07-November-24			Index Future	1006.0420	1003.2120	1006.0420	1,003.2120	0
08/12/2023	ALBI On 06-February-25			Index Future	1027.1540	1024.2860	1027.1540	1,024.2860	0
08/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	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
08/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	ES33 On 01-February-24			Bond Future	12.5151	12.4467	75.3641	75.6678	0
08/12/2023	ES33 On 02-May-24			Bond Future	12.6532	12.5831	73.2531	73.5580	0
08/12/2023	ES33 On 01-August-24			Bond Future	12.8013	12.7282	74.8769	75.1882	0
08/12/2023	ES33 On 07-November-24			Bond Future	12.9849	12.9052	72.8269	73.1581	0
08/12/2023	ES33 On 06-February-25			Bond Future	13.1824	13.0984	74.3640	74.7038	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	632.3700	972.1900	0.6324	0.9722	0
08/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	ES42 On 01-February-24			Bond Future	13.1308	13.0621	70.5929	70.9405	0
08/12/2023	ES42 On 02-May-24			Bond Future	13.2673	13.1969	67.9115	68.2615	0
08/12/2023	ES42 On 01-August-24			Bond Future	13.4098	13.3367	69.4162	69.7736	0
08/12/2023	ES42 On 07-November-24			Bond Future	13.5811	13.5022	66.7724	67.1501	0
08/12/2023	ES42 On 06-February-25			Bond Future	13.7560	13.6733	68.1786	68.5658	0
08/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	172.3100	0.0000	0.1723	0
08/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	214.9100	0.0000	0.2149	0.0000	0
08/12/2023	GOVI On 01-February-24			GOVI	926.3580	925.1360	926.3580	925.1360	709
08/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	463780.0000	451560.0000	46.3780	45.1560	0
08/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	463680.0000	451460.0000	46.3680	45.1460	0
08/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	463580.0000	451360.0000	46.3580	45.1360	0
08/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 02-May-24			GOVI	946.8810	945.5620	946.8810	945.5620	0
08/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	40890.0000	54080.0000	4.0890	5.4080	0
08/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	40990.0000	54180.0000	4.0990	5.4180	0
08/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	41090.0000	54280.0000	4.1090	5.4280	0
08/12/2023	GOVI On 01-August-24			GOVI	967.6660	966.3090	967.6660	966.3090	0
08/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	242960.0000	229390.0000	24.2960	22.9390	0
08/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	242860.0000	229290.0000	24.2860	22.9290	0
08/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	242760.0000	229190.0000	24.2760	22.9190	0
08/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 07-November-24			GOVI	990.1280	988.8980	990.1280	988.8980	0
08/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	413480.0000	401180.0000	41.3480	40.1180	0
08/12/2023	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
08/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	413380.0000	401080.0000	41.3380	40.1080	0
08/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	413280.0000	400980.0000	41.3280	40.0980	0
08/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GOVI On 06-February-25			GOVI	1010.9060	1009.6720	1010.9060	1,009.6720	0
08/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	389060.0000	376720.0000	38.9060	37.6720	0
08/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/12/2023	IGOV On 01-February-24			Index Future	343.9620	344.7450	343.9620	344.7450	606
08/12/2023	IGOV On 02-May-24			Index Future	351.6660	352.4400	351.6660	352.4400	16
08/12/2023	IGOV On 01-August-24			Index Future	359.4670	360.2550	359.4670	360.2550	0
08/12/2023	IGOV On 07-November-24			Index Future	367.8970	368.7620	367.8970	368.7620	0
08/12/2023	IGOV On 06-February-25			Index Future	375.6960	376.5870	375.6960	376.5870	0
08/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3800	8.3700	91.6200	91.6300	0
08/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3700	8.3500	91.6300	91.6500	0
08/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3400	8.3200	91.6600	91.6800	0
08/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.2900	91.6700	91.7100	0
08/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2400	8.2000	91.7600	91.8000	0
08/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2000	8.1800	91.8000	91.8200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0900	8.0300	91.9100	91.9700	0
08/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8600	7.8200	92.1400	92.1800	0
08/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5600	7.5100	92.4400	92.4900	0
08/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4200	7.3700	92.5800	92.6300	0
08/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3300	7.2800	92.6700	92.7200	0
08/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3200	7.2600	92.6800	92.7400	0
08/12/2023	R035 On 01-February-24			Bond Future	11.7066	11.6378	86.5691	86.9386	68,171
08/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	88.7300	116.6100	0.0887	0.1166	400
08/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6205.5000	5863.8400	6.2055	5.8638	0
08/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	444.0100	537.5900	0.4440	0.5376	400
08/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3670.4800	3394.5200	3.6705	3.3945	0
08/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3217.5800	3504.3100	3.2176	3.5043	0
08/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	735.7000	652.8900	0.7357	0.6529	0
08/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3255.8600	3543.8800	3.2559	3.5439	0
08/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	722.6900	641.1700	0.7227	0.6412	0
08/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3294.2800	3583.5700	3.2943	3.5836	0
08/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	709.8800	629.6300	0.7099	0.6296	0
08/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8744.8800	9106.9300	8.7449	9.1069	0
08/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	58.5600	51.0700	0.0586	0.0511	400
08/12/2023	R035 On 02-May-24			Bond Future	11.8071	11.7367	83.9748	84.3463	105,087
08/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1257.0600	1386.7200	1.2571	1.3867	0
08/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4594.6000	4352.8500	4.5946	4.3529	0
08/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1275.0000	1405.8800	1.2750	1.4059	0
08/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4556.9700	4316.4400	4.5570	4.3164	0
08/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1293.2800	1425.3800	1.2933	1.4254	0
08/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4519.7400	4280.4300	4.5197	4.2804	0
08/12/2023	R035 On 01-August-24			Bond Future	11.9152	11.8420	85.8172	86.1961	0
08/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3094.0400	3290.0700	3.0940	3.2901	0
08/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3743.9200	3561.0200	3.7439	3.5610	0
08/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3120.8800	3317.8500	3.1209	3.3179	0
08/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3718.6000	3536.6400	3.7186	3.5366	0
08/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3147.8400	3345.7500	3.1478	3.3458	0
08/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3693.4400	3512.4200	3.6934	3.5124	0
08/12/2023	R035 On 07-November-24			Bond Future	12.0533	11.9739	83.2900	83.6922	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
08/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3997.3800	4226.4400	3.9974	4.2264	0
08/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3410.9000	3237.8000	3.4109	3.2378	0
08/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4025.7200	4255.6300	4.0257	4.2556	0
08/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3389.2800	3217.0300	3.3893	3.2170	0
08/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4054.1400	4284.9000	4.0541	4.2849	0
08/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3367.7800	3196.3800	3.3678	3.1964	0
08/12/2023	R035 On 06-February-25			Bond Future	12.2036	12.1202	85.0307	85.4433	0
08/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4572.2700	4812.6400	4.5723	4.8126	0
08/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3562.6500	3390.5000	3.5627	3.3905	0
08/12/2023	R053 On 01-February-24			Bond Future	12.3847	12.3209	98.1112	98.5864	0
08/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4887.3200	5261.3500	4.8873	5.2614	0
08/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1072.9800	971.7400	1.0730	0.9717	0
08/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4938.7500	5314.2300	4.9388	5.3142	0
08/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1055.8900	956.1000	1.0559	0.9561	0
08/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4990.4700	5367.3700	4.9905	5.3674	0
08/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	1039.1800	940.8100	1.0392	0.9408	0
08/12/2023	R053 On 02-May-24			Bond Future	12.4914	12.4261	94.4199	94.8983	5,189
08/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6301.6800	6634.1300	6.3017	6.6341	0
08/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2593.1300	2447.1300	2.5931	2.4471	0
08/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6347.5400	6681.0500	6.3475	6.6811	0
08/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2571.4700	2426.5300	2.5715	2.4265	0
08/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6393.2700	6727.8300	6.3933	6.7278	0
08/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2549.7800	2405.8900	2.5498	2.4059	0
08/12/2023	R053 On 01-August-24			Bond Future	12.6046	12.5367	96.4906	96.9790	0
08/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7194.8600	7519.1900	7.1949	7.5192	0
08/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3568.4000	3404.3800	3.5684	3.4044	0
08/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7238.3600	7563.5900	7.2384	7.5636	0
08/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3545.4400	3382.3200	3.5454	3.3823	0
08/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7281.9200	7608.0400	7.2819	7.6080	0
08/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3522.6400	3360.4100	3.5226	3.3604	0
08/12/2023	R053 On 07-November-24			Bond Future	12.7398	12.6667	92.8532	93.3694	0
08/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6069.9100	6361.6100	6.0699	6.3616	0
08/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5718.9700	5494.4800	5.7190	5.4945	0
08/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6108.1800	6400.8600	6.1082	6.4009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5687.5900	5464.0800	5.6876	5.4641	0
08/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6146.5400	6440.1800	6.1465	6.4402	0
08/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5656.3900	5433.8400	5.6564	5.4338	0
08/12/2023	R053 On 06-February-25			Bond Future	12.8801	12.8036	94.7908	95.3199	0
08/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6534.0700	6832.6500	6.5341	6.8327	0
08/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6123.6100	5893.0600	6.1236	5.8931	0
08/12/2023	R186 On 01-February-24			Bond Future	8.8636	8.7833	105.3968	105.6020	76,165
08/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1758.1600	1935.7000	1.7582	1.9357	0
08/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	149.2700	121.6200	0.1493	0.1216	0
08/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1779.8000	1957.9100	1.7798	1.9579	0
08/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	145.8800	118.8000	0.1459	0.1188	0
08/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1801.4900	1980.1800	1.8015	1.9802	0
08/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	142.5500	116.0500	0.1426	0.1161	0
08/12/2023	R186 On 02-May-24			Bond Future	8.8476	8.7620	107.7319	107.9335	10,568
08/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	193.3800	232.5900	0.1934	0.2326	0
08/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2236.8100	2074.3900	2.2368	2.0744	0
08/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	197.9700	237.8500	0.1980	0.2379	0
08/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2217.2800	2055.5300	2.2173	2.0555	0
08/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	202.6400	243.2000	0.2026	0.2432	0
08/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2197.8300	2036.7600	2.1978	2.0368	0
08/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2396.2900	2558.4600	2.3963	2.5585	2,030
08/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	345.7900	306.3300	0.3458	0.3063	0
08/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3728.1900	3911.0900	3.7282	3.9111	0
08/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	155.0900	136.3600	0.1551	0.1364	2,030
08/12/2023	R186 On 01-August-24			Bond Future	8.8389	8.7435	104.7873	104.9925	0
08/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	947.6500	1046.6700	0.9477	1.0467	0
08/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1289.8700	1183.6200	1.2899	1.1836	0
08/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	958.9800	1058.6500	0.9590	1.0587	0
08/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1279.6200	1174.0200	1.2796	1.1740	0
08/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	970.7100	1071.0300	0.9707	1.0710	0
08/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1269.7700	1164.8200	1.2698	1.1648	0
08/12/2023	R186 On 07-November-24			Bond Future	8.8530	8.7346	107.2152	107.4433	45,250
08/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1579.4100	1714.6100	1.5794	1.7146	0
08/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	1048.1900	955.3400	1.0482	0.9553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1592.1300	1727.8200	1.5921	1.7278	0
08/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	1041.8000	949.4400	1.0418	0.9494	0
08/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1604.8800	1741.0700	1.6049	1.7411	0
08/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	1035.4500	943.5900	1.0355	0.9436	0
08/12/2023	R186 On 06-February-25			Bond Future	8.9108	8.7734	104.1427	104.3779	0
08/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1387.2100	1517.1000	1.3872	1.5171	0
08/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1183.6100	1078.2900	1.1836	1.0783	0
08/12/2023	R202 On 01-February-24			Bond Future	258.0536	257.5771	258.0536	257.5771	5,070
08/12/2023	R202 On 02-May-24			Bond Future	263.8335	263.3264	263.8335	263.3264	0
08/12/2023	R202 On 01-August-24			Bond Future	264.5577	264.0377	264.5577	264.0377	0
08/12/2023	R202 On 07-November-24			Bond Future	270.7580	270.2698	270.7580	270.2698	6
08/12/2023	R202 On 06-February-25			Bond Future	271.2312	270.7397	271.2312	270.7397	0
08/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	4441.2100	3949.7000	4.4412	3.9497	0
08/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	R209 On 01-February-24			Bond Future	11.8386	11.7697	66.6519	66.9768	14,285
08/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2222.3700	2450.2000	2.2224	2.4502	0
08/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	919.1000	822.0300	0.9191	0.8220	0
08/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2252.7100	2481.9000	2.2527	2.4819	0
08/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	903.8000	808.0900	0.9038	0.8081	0
08/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2283.2000	2513.7400	2.2832	2.5137	0
08/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	888.7100	794.3500	0.8887	0.7944	0
08/12/2023	R209 On 02-May-24			Bond Future	11.9350	11.8646	64.9754	65.3024	0
08/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	904.1900	1003.9000	0.9042	1.0039	0
08/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4584.9900	4357.6900	4.5850	4.3577	0
08/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	917.9700	1018.7100	0.9180	1.0187	0
08/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4548.8100	4322.5400	4.5488	4.3225	0
08/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	932.0200	1033.8100	0.9320	1.0338	0
08/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4512.9600	4287.7400	4.5130	4.2877	0
08/12/2023	R209 On 01-August-24			Bond Future	12.0385	11.9656	66.4006	66.7344	0
08/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2391.7400	2553.7100	2.3917	2.5537	0
08/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3586.2200	3414.4200	3.5862	3.4144	0
08/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2413.7200	2576.5500	2.4137	2.5766	0
08/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3561.4300	3390.4900	3.5614	3.3905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2436.0200	2599.7100	2.4360	2.5997	0
08/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3537.0000	3366.9200	3.5370	3.3669	0
08/12/2023	R209 On 07-November-24			Bond Future	12.1641	12.0857	64.7822	65.1350	5,237
08/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3563.4600	3760.6000	3.5635	3.7606	0
08/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3357.9200	3202.2700	3.3579	3.2023	0
08/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3587.7600	3785.6200	3.5878	3.7856	0
08/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3337.5900	3182.6600	3.3376	3.1827	0
08/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3612.1300	3810.7100	3.6121	3.8107	0
08/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3317.3800	3163.1700	3.3174	3.1632	0
08/12/2023	R209 On 06-February-25			Bond Future	12.2966	12.2148	66.1357	66.4974	0
08/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4020.8200	4228.6000	4.0208	4.2286	0
08/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3393.0300	3239.1400	3.3930	3.2391	0
08/12/2023	R210 On 01-February-24			Bond Future	233.1016	232.8257	233.1016	232.8257	501
08/12/2023	R210 On 02-May-24			Bond Future	235.0459	234.7461	235.0459	234.7461	0
08/12/2023	R210 On 01-August-24			Bond Future	240.2589	239.9504	240.2589	239.9504	0
08/12/2023	R210 On 07-November-24			Bond Future	242.5269	242.2516	242.5269	242.2516	60
08/12/2023	R210 On 06-February-25			Bond Future	247.6615	247.3855	247.6615	247.3855	0
08/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8051.4900	7775.5100	8.0515	7.7755	0
08/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2023	R213 On 01-February-24			Bond Future	10.6107	10.5314	85.4348	85.7783	29,551
08/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4718.7700	5036.1200	4.7188	5.0361	0
08/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	175.5500	149.4300	0.1756	0.1494	0
08/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4755.6700	5073.5000	4.7557	5.0735	0
08/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	172.2200	146.5800	0.1722	0.1466	0
08/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4792.5300	5110.8400	4.7925	5.1108	0
08/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	168.8800	143.7200	0.1689	0.1437	0
08/12/2023	R213 On 02-May-24			Bond Future	10.6841	10.6025	83.7687	84.1135	0
08/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1274.4100	1415.9500	1.2744	1.4160	0
08/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2999.6900	2796.4500	2.9997	2.7965	0
08/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1290.8500	1433.5600	1.2909	1.4336	0
08/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2972.9000	2770.8300	2.9729	2.7708	0
08/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1307.4400	1451.3000	1.3074	1.4513	0
08/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2946.2800	2745.3600	2.9463	2.7454	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R213 On 01-August-24			Bond Future	10.7654	10.6799	85.6067	85.9584	0
08/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2778.0000	2976.7200	2.7780	2.9767	0
08/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2390.9400	2237.9500	2.3909	2.2380	0
08/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2800.9800	3000.5700	2.8010	3.0006	0
08/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2373.1500	2221.0300	2.3732	2.2210	0
08/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2824.0500	3024.5100	2.8241	3.0245	0
08/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2355.4800	2204.2300	2.3555	2.2042	0
08/12/2023	R213 On 07-November-24			Bond Future	10.8791	10.7852	84.0294	84.4036	16,191
08/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3554.4600	3782.7500	3.5545	3.7828	0
08/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2252.2500	2106.3300	2.2523	2.1063	0
08/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3578.9500	3808.0000	3.5790	3.8080	0
08/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2237.7800	2092.6200	2.2378	2.0926	0
08/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3603.1900	3833.0100	3.6032	3.8330	0
08/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2223.0900	2078.7000	2.2231	2.0787	0
08/12/2023	R213 On 06-February-25			Bond Future	11.0112	10.9117	85.7872	86.1711	0
08/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3775.2700	4006.7100	3.7753	4.0067	0
08/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2484.7100	2332.2000	2.4847	2.3322	0
08/12/2023	R214 On 01-February-24			Bond Future	12.2642	12.1953	62.0126	62.3412	10,900
08/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1228.8600	1395.9000	1.2289	1.3959	0
08/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1823.1100	1661.5400	1.8231	1.6615	0
08/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1251.2000	1419.9400	1.2512	1.4199	0
08/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1797.2700	1637.4000	1.7973	1.6374	0
08/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1273.8600	1444.3000	1.2739	1.4443	0
08/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1771.8000	1613.6300	1.7718	1.6136	0
08/12/2023	R214 On 02-May-24			Bond Future	12.3618	12.2914	60.0818	60.4132	10,172
08/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	755.1400	843.1700	0.7551	0.8432	0
08/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5229.7500	4986.3600	5.2298	4.9864	0
08/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	767.6000	856.6500	0.7676	0.8567	0
08/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5189.7700	4947.4000	5.1898	4.9474	0
08/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	780.2000	870.2600	0.7802	0.8703	0
08/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5149.9900	4908.6300	5.1500	4.9086	0
08/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1892.9800	2052.2000	1.8930	2.0522	10,000
08/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3043.6400	2871.4400	3.0436	2.8714	0
08/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1937.3700	2098.7300	1.9374	2.0987	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
08/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2991.5200	2821.4600	2.9915	2.8215	0
08/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3872.0300	4102.1800	3.8720	4.1022	0
08/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1562.2400	1460.9700	1.5622	1.4610	17,110
08/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5922.8800	6194.4900	5.9229	6.1945	0
08/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	860.6500	800.8400	0.8607	0.8008	17,110
08/12/2023	R214 On 01-August-24			Bond Future	12.4650	12.3922	61.3999	61.7381	0
08/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2428.7300	2590.7400	2.4287	2.5907	0
08/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3866.6500	3690.4200	3.8667	3.6904	0
08/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2450.6400	2613.5000	2.4506	2.6135	0
08/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3840.5600	3665.1800	3.8406	3.6652	0
08/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2472.8300	2636.5600	2.4728	2.6366	0
08/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3814.8100	3640.3000	3.8148	3.6403	0
08/12/2023	R214 On 07-November-24			Bond Future	12.5927	12.5148	59.5153	59.8718	0
08/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3623.8300	3821.5500	3.6238	3.8216	0
08/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3590.6400	3431.9000	3.5906	3.4319	0
08/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3648.2500	3846.6800	3.6483	3.8467	0
08/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3569.5900	3411.5600	3.5696	3.4116	0
08/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3672.7300	3871.8800	3.6727	3.8719	0
08/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3548.6400	3391.3300	3.5486	3.3913	0
08/12/2023	R214 On 06-February-25			Bond Future	12.7282	12.6470	60.7590	61.1243	0
08/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3907.1000	4107.7100	3.9071	4.1077	0
08/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3988.6900	3824.0000	3.9887	3.8240	0
08/12/2023	R248 On 01-February-24			Bond Future	12.3923	12.3285	76.0659	76.4349	246,288
08/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	219.6900	271.5800	0.2197	0.2716	0
08/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5693.4500	5376.4100	5.6935	5.3764	0
08/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1175.1000	1338.6800	1.1751	1.3387	0
08/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2652.7400	2447.3900	2.6527	2.4474	0
08/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1198.8400	1364.3800	1.1988	1.3644	0
08/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2616.9100	2413.5200	2.6169	2.4135	0
08/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1222.8500	1390.3400	1.2229	1.3903	0
08/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2581.4300	2379.9900	2.5814	2.3800	0
08/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1588.1300	1782.6300	1.5881	1.7826	0
08/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2122.7000	1948.2700	2.1227	1.9483	0
08/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4482.5000	4791.4700	4.4825	4.7915	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	606.6000	546.6400	0.6066	0.5466	0
08/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5640.9400	5970.8400	5.6409	5.9708	0
08/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	383.1200	344.0900	0.3831	0.3441	0
08/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7979.4300	8332.5500	7.9794	8.3326	0
08/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	151.2700	135.4600	0.1513	0.1355	0
08/12/2023	R248 On 02-May-24			Bond Future	12.4947	12.4294	73.3026	73.6742	13,880
08/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	704.2800	784.9500	0.7043	0.7850	0
08/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7418.0600	7127.1200	7.4181	7.1271	0
08/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	782.3300	869.3200	0.7823	0.8693	0
08/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7100.1300	6815.5100	7.1001	6.8155	0
08/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	795.8800	883.9400	0.7959	0.8839	0
08/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7048.0200	6764.4700	7.0480	6.7645	0
08/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	809.5900	898.7300	0.8096	0.8987	0
08/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6996.1700	6713.7000	6.9962	6.7137	0
08/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2807.0800	3004.3400	2.8071	3.0043	0
08/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3347.4800	3173.1300	3.3475	3.1731	0
08/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5349.0800	5618.8900	5.3491	5.6189	0
08/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1746.0100	1644.2100	1.7460	1.6442	0
08/12/2023	R248 On 01-August-24			Bond Future	12.6032	12.5355	74.9106	75.2898	13,000
08/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2983.7400	3166.2800	2.9837	3.1663	0
08/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4711.8900	4515.2000	4.7119	4.5152	0
08/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3010.6200	3194.1100	3.0106	3.1941	0
08/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4680.5900	4484.8500	4.6806	4.4849	0
08/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3037.6200	3222.0600	3.0376	3.2221	0
08/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4649.4900	4454.7000	4.6495	4.4547	0
08/12/2023	R248 On 07-November-24			Bond Future	12.7367	12.6639	72.1940	72.5947	0
08/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4627.1300	4852.8500	4.6271	4.8529	0
08/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4390.5600	4215.6000	4.3906	4.2156	0
08/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4656.7200	4883.2000	4.6567	4.8832	0
08/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4365.7200	4191.5200	4.3657	4.1915	0
08/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4686.6400	4913.8900	4.6866	4.9139	0
08/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4341.2900	4167.8600	4.3413	4.1679	0
08/12/2023	R248 On 06-February-25			Bond Future	12.8783	12.8022	73.7020	74.1127	0
08/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4353.6100	4568.2600	4.3536	4.5683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5268.0300	5071.9700	5.2680	5.0720	0
08/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0