



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/09/2023 TO: 21/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	2025 On 02-November-23			Bond Future	172.92	172.8860	172.9198	172.8860	5,248.00
21/09/2023	2025 On 01-February-24			Bond Future	175.01	174.9735	175.0080	174.9735	2,884.00
21/09/2023	2025 On 02-May-24			Bond Future	178.92	178.8835	178.9192	178.8835	0.00
21/09/2023	2025 On 01-August-24			Bond Future	181.05	181.0130	181.0497	181.0130	0.00
21/09/2023	2025 On 07-November-24			Bond Future	185.31	185.2675	185.3058	185.2675	0.00
21/09/2023	2029 On 02-November-23			Bond Future	124.63	125.2499	124.6335	125.2499	2,068.00
21/09/2023	2029 On 01-February-24			Bond Future	127.43	128.0609	127.4306	128.0609	728.00
21/09/2023	2029 On 02-May-24			Bond Future	128.91	129.5573	128.9132	129.5573	0.00
21/09/2023	2029 On 01-August-24			Bond Future	131.77	132.4313	131.7733	132.4313	0.00
21/09/2023	2029 On 07-November-24			Bond Future	133.47	134.1431	133.4699	134.1431	0.00
21/09/2023	2030 On 02-November-23			Bond Future	10.59	90.9985	90.5339	90.9985	91,094.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1617	2	2	2	0.00
21/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1645	2	2	2	0.00
21/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1589	2	2	2	0.00
21/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	220	0	0	0	800.00
21/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4110	5	4	5	0.00
21/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	12	0	0	0	800.00
21/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	647	1	1	1	500.00
21/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3612	4	4	4	0.00
21/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	95	0	0	0	500.00
21/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1126	1	1	1	500.00
21/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2558	3	3	3	500.00
21/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6675	7	7	7	0.00
21/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	34	0	0	0	500.00
21/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	387	0	0	0	0.00
21/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1474	1	1	1	0.00
21/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	207	0	0	0	500.00
21/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	3052	3	3	3	0.00
21/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	995	1	1	1	0.00
21/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2402	2	2	2	0.00
21/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4364	4	4	4	0.00
21/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	154	0	0	0	800.00
21/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	717	1	1	1	0.00
21/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	691	1	1	1	0.00
21/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	704	1	1	1	0.00
21/09/2023	2030 On 01-February-24			Bond Future	10.67	89.0128	88.5377	89.0128	0.00
21/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	938	1	1	1	400.00
21/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	5959	6	6	6	0.00
21/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	451	1	0	1	400.00
21/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3556	4	4	4	0.00
21/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	772	1	1	1	1,360.00
21/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3697	4	4	4	0.00
21/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3725	4	4	4	0.00
21/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3669	4	4	4	0.00
21/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5165	6	5	6	0.00
21/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	850	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	729	1	1	1	500.00
21/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1424	2	1	2	500.00
21/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5196	6	5	6	0.00
21/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1061	1	1	1	200.00
21/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2732	3	3	3	0.00
21/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	4854	5	5	5	0.00
21/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	647	1	1	1	200.00
21/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1420	1	1	1	700.00
21/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3142	3	3	3	0.00
21/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	575	0	1	0	500.00
21/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2560	2	3	2	0.00
21/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3936	4	4	4	0.00
21/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	581	1	1	1	500.00
21/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3595	3	4	3	0.00
21/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	991	1	1	1	0.00
21/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	970	1	1	1	0.00
21/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	980	1	1	1	0.00
21/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1033	1	1	1	1,360.00
21/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3810	3	4	3	0.00
21/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3392	3	3	3	0.00
21/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	442	0	0	0	400.00
21/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5014	5	5	5	0.00
21/09/2023	2030 On 02-May-24			Bond Future	10.77	90.9801	90.4948	90.9801	0.00
21/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	962	1	1	1	0.00
21/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	973	1	1	1	0.00
21/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	952	1	1	1	0.00
21/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	813	1	1	1	1,000.00
21/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1383	2	1	2	1,000.00
21/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5422	6	5	6	0.00
21/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	6719	7	7	7	0.00
21/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2559	3	3	3	1,080.00
21/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3239	4	3	4	500.00
21/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9040	9	9	9	0.00
21/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2154	2	2	2	500.00
21/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1878	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	352	0	0	0	500.00
21/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2725	2	3	2	0.00
21/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	715	1	1	1	1,080.00
21/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2351	2	2	2	0.00
21/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1004	1	1	1	1,000.00
21/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3780	3	4	3	0.00
21/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5247	5	5	5	0.00
21/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4769	4	5	4	0.00
21/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4709	4	5	4	0.00
21/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4739	4	5	4	0.00
21/09/2023	2030 On 01-August-24			Bond Future	10.88	88.9711	88.4753	88.9711	0.00
21/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1886	2	2	2	0.00
21/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1902	2	2	2	0.00
21/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1869	2	2	2	0.00
21/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3795	4	4	4	0.00
21/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3750	3	4	3	0.00
21/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3773	3	4	3	0.00
21/09/2023	2030 On 07-November-24			Bond Future	11.01	91.0364	90.5294	91.0364	0.00
21/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2596	3	3	3	0.00
21/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2615	3	3	3	0.00
21/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2578	3	3	3	0.00
21/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3552	3	4	3	0.00
21/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3516	3	4	3	0.00
21/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3534	3	4	3	0.00
21/09/2023	2032 On 02-November-23			Bond Future	11.50	84.0324	83.6073	84.0324	171,435.00
21/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	592	1	1	1	0.00
21/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	574	1	1	1	0.00
21/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	610	1	1	1	0.00
21/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	130	0	0	0	10,000.00
21/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2411	3	2	3	0.00
21/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	24	0	0	0	500.00
21/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1461	2	1	2	0.00
21/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	261	0	0	0	0.00
21/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	4	0	0	0	7,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2010	2	2	2	0.00
21/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	686	1	1	1	0.00
21/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	59	0	0	0	500.00
21/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1188	1	1	1	0.00
21/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	370	0	0	0	500.00
21/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	3731	4	4	4	0.00
21/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	26	0	0	0	500.00
21/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2340	2	2	2	0.00
21/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	296	0	0	0	500.00
21/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4452	4	4	4	0.00
21/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1210	1	1	1	500.00
21/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1745	1	2	1	500.00
21/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3887	3	4	3	0.00
21/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	736	1	1	1	500.00
21/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2666	2	3	2	500.00
21/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4500	4	4	4	0.00
21/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1017	1	1	1	15,500.00
21/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5643	5	6	5	0.00
21/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	590	0	1	0	0.00
21/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	3268	3	3	3	0.00
21/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1860	2	2	2	0.00
21/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1919	2	2	2	0.00
21/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1889	2	2	2	0.00
21/09/2023	2032 On 01-February-24			Bond Future	11.61	85.8978	85.4633	85.8978	0.00
21/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	255	0	0	0	1,200.00
21/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	810	1	1	1	1,200.00
21/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5348	6	5	6	0.00
21/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2949	3	3	3	0.00
21/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2921	3	3	3	0.00
21/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2976	3	3	3	0.00
21/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	624	1	1	1	500.00
21/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1281	1	1	1	500.00
21/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	5720	6	6	6	0.00
21/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	834	1	1	1	200.00
21/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2708	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	4950	5	5	5	0.00
21/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1029	1	1	1	200.00
21/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2090	2	2	2	200.00
21/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4763	4	5	4	0.00
21/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	821	1	1	1	500.00
21/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3722	3	4	3	0.00
21/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5482	5	5	5	0.00
21/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1907	2	2	2	0.00
21/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1943	2	2	2	0.00
21/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1925	2	2	2	0.00
21/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	915	1	1	1	1,200.00
21/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4836	5	5	5	0.00
21/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	8030	8	8	8	0.00
21/09/2023	2032 On 02-May-24			Bond Future	11.73	83.6349	83.1909	83.6349	0.00
21/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	954	1	1	1	0.00
21/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	943	1	1	1	0.00
21/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	965	1	1	1	0.00
21/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1349	1	1	1	1,000.00
21/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6364	7	6	7	0.00
21/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	776	1	1	1	1,000.00
21/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	7816	8	8	8	0.00
21/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1000	1	1	1	500.00
21/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1708	2	2	2	500.00
21/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7261	8	7	8	0.00
21/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2195	2	2	2	1,550.00
21/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1071	1	1	1	1,550.00
21/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6091	6	6	6	0.00
21/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1126	1	1	1	500.00
21/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4642	4	5	4	0.00
21/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1000	1	1	1	1,550.00
21/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3927	4	4	4	0.00
21/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6309	6	6	6	0.00
21/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5365	5	5	5	0.00
21/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1368	1	1	1	1,000.00
21/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	7207	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6420	6	6	6	0.00
21/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6494	6	6	6	0.00
21/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6457	6	6	6	0.00
21/09/2023	2032 On 01-August-24			Bond Future	11.86	85.4697	85.0162	85.4697	0.00
21/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1893	2	2	2	0.00
21/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1877	2	2	2	0.00
21/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1910	2	2	2	0.00
21/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5086	5	5	5	0.00
21/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5145	5	5	5	0.00
21/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5116	5	5	5	0.00
21/09/2023	2032 On 07-November-24			Bond Future	12.02	83.2878	82.8242	83.2878	0.00
21/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2526	3	3	3	0.00
21/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2508	3	3	3	0.00
21/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2544	3	3	3	0.00
21/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4837	5	5	5	0.00
21/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4888	5	5	5	0.00
21/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4862	5	5	5	0.00
21/09/2023	2033 On 02-November-23			Bond Future	117.70	117.2169	117.7013	117.2169	2,258.00
21/09/2023	2033 On 01-February-24			Bond Future	120.34	119.8476	120.3428	119.8476	5,737.00
21/09/2023	2033 On 02-May-24			Bond Future	121.57	121.0656	121.5721	121.0656	0.00
21/09/2023	2033 On 01-August-24			Bond Future	124.27	123.7512	124.2694	123.7512	0.00
21/09/2023	2033 On 07-November-24			Bond Future	125.69	125.1607	125.6912	125.1607	0.00
21/09/2023	2037 On 02-November-23			Bond Future	12.55	76.8603	76.4223	76.8603	71,295.00
21/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	88	0	0	0	0.00
21/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	91	0	0	0	0.00
21/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	84	0	0	0	0.00
21/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	428	1	0	1	731.00
21/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6515	7	7	7	0.00
21/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1385	2	1	2	731.00
21/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3227	3	3	3	0.00
21/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	104	0	0	0	731.00
21/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1548	1	2	1	0.00
21/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5489	5	5	5	0.00
21/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5383	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5436	5	5	5	0.00
21/09/2023	2037 On 01-February-24			Bond Future	12.68	74.3103	73.8624	74.3103	76,958.00
21/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1825	2	2	2	0.00
21/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1847	2	2	2	0.00
21/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1802	2	2	2	0.00
21/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	6810	7	7	7	0.00
21/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3431	4	3	4	0.00
21/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1356	2	1	2	2,500.00
21/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2178	2	2	2	2,500.00
21/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4403	4	4	4	0.00
21/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	888	1	1	1	2,500.00
21/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3688	3	4	3	0.00
21/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3628	3	4	3	0.00
21/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3658	3	4	3	0.00
21/09/2023	2037 On 02-May-24			Bond Future	12.81	75.9524	75.4949	75.9524	0.00
21/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	864	1	1	1	0.00
21/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	874	1	1	1	0.00
21/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	854	1	1	1	0.00
21/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	8186	8	8	8	0.00
21/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	8092	8	8	8	0.00
21/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	8139	8	8	8	0.00
21/09/2023	2037 On 01-August-24			Bond Future	12.96	73.3628	72.8954	73.3628	0.00
21/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2113	2	2	2	0.00
21/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2131	2	2	2	0.00
21/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2095	2	2	2	0.00
21/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6499	6	6	6	0.00
21/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6429	6	6	6	0.00
21/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6464	6	6	6	0.00
21/09/2023	2037 On 07-November-24			Bond Future	13.13	75.0641	74.5862	75.0641	0.00
21/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3125	3	3	3	0.00
21/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3147	3	3	3	0.00
21/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3104	3	3	3	0.00
21/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5811	6	6	6	0.00
21/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5754	5	6	5	0.00
21/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5782	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2038 On 02-November-23			Bond Future	126.29	127.3027	126.2904	127.3027	4,695.00
21/09/2023	2038 On 01-February-24			Bond Future	127.11	128.1433	127.1080	128.1433	0.00
21/09/2023	2038 On 02-May-24			Bond Future	129.95	131.0065	129.9486	131.0065	0.00
21/09/2023	2038 On 01-August-24			Bond Future	130.76	131.8436	130.7622	131.8436	0.00
21/09/2023	2038 On 07-November-24			Bond Future	133.83	134.9412	133.8349	134.9412	0.00
21/09/2023	2040 On 02-November-23			Bond Future	12.78	77.3252	76.7821	77.3252	49,569.00
21/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	42	0	0	0	0.00
21/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	41	0	0	0	0.00
21/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	44	0	0	0	0.00
21/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	293	0	0	0	875.00
21/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2143	3	2	3	0.00
21/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	29	0	0	0	875.00
21/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	99	0	0	0	128.00
21/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1095	1	1	1	128.00
21/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	4732	5	5	5	0.00
21/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	313	0	0	0	128.00
21/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2060	2	2	2	0.00
21/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5668	5	6	5	0.00
21/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	4085	4	4	4	0.00
21/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7438	7	7	7	0.00
21/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1119	1	1	1	875.00
21/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6833	6	7	6	0.00
21/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6953	6	7	6	0.00
21/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6893	6	7	6	0.00
21/09/2023	2040 On 01-February-24			Bond Future	12.91	74.5352	73.9799	74.5352	94,218.00
21/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1482	2	1	2	0.00
21/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1462	2	1	2	0.00
21/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1502	2	2	2	0.00
21/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4535	4	5	4	0.00
21/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4608	4	5	4	0.00
21/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4572	4	5	4	0.00
21/09/2023	2040 On 02-May-24			Bond Future	13.04	76.1822	75.6148	76.1822	0.00
21/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	858	1	1	1	0.00
21/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	848	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	868	1	1	1	0.00
21/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8886	8	9	8	0.00
21/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8988	9	9	9	0.00
21/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8937	8	9	8	0.00
21/09/2023	2040 On 01-August-24			Bond Future	13.19	73.3472	72.7676	73.3472	0.00
21/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2199	2	2	2	0.00
21/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2180	2	2	2	0.00
21/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2218	2	2	2	0.00
21/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6765	6	7	6	0.00
21/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6840	6	7	6	0.00
21/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6802	6	7	6	0.00
21/09/2023	2040 On 07-November-24			Bond Future	13.36	75.0476	74.4548	75.0476	0.00
21/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3324	4	3	4	0.00
21/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3301	4	3	4	0.00
21/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3347	4	3	4	0.00
21/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5890	6	6	6	0.00
21/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5950	6	6	6	0.00
21/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5920	6	6	6	0.00
21/09/2023	2044 On 02-November-23			Bond Future	12.88	73.3802	72.8131	73.3802	52,387.00
21/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	24	0	0	0	0.00
21/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	25	0	0	0	0.00
21/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	23	0	0	0	0.00
21/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1921	2	2	2	0.00
21/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	151	0	0	0	5,860.00
21/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1225	2	1	2	0.00
21/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1933	2	2	2	5,860.00
21/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1293	1	1	1	6,375.00
21/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	5140	5	5	5	0.00
21/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7791	7	8	7	0.00
21/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7666	7	8	7	0.00
21/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7728	7	8	7	0.00
21/09/2023	2044 On 01-February-24			Bond Future	13.01	70.6278	70.0480	70.6278	36,258.00
21/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1161	1	1	1	0.00
21/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1178	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1145	1	1	1	0.00
21/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5205	5	5	5	0.00
21/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5123	5	5	5	0.00
21/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5164	5	5	5	0.00
21/09/2023	2044 On 02-May-24			Bond Future	13.14	72.1884	71.5960	72.1884	0.00
21/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	813	1	1	1	0.00
21/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	822	1	1	1	0.00
21/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	803	1	1	1	0.00
21/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	9280	9	9	9	0.00
21/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9174	9	9	9	0.00
21/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	9227	9	9	9	0.00
21/09/2023	2044 On 01-August-24			Bond Future	13.29	69.3910	68.7856	69.3910	0.00
21/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1940	2	2	2	0.00
21/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1958	2	2	2	0.00
21/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1923	2	2	2	0.00
21/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7349	7	7	7	0.00
21/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7269	7	7	7	0.00
21/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7309	7	7	7	0.00
21/09/2023	2044 On 07-November-24			Bond Future	13.45	70.9995	70.3804	70.9995	0.00
21/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3306	4	3	4	0.00
21/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3329	4	3	4	0.00
21/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3283	4	3	4	0.00
21/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6083	6	6	6	0.00
21/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6022	6	6	6	0.00
21/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6053	6	6	6	0.00
21/09/2023	2046 On 02-November-23			Bond Future	109.51	109.1779	109.5120	109.1779	16,148.00
21/09/2023	2046 On 01-February-24			Bond Future	111.97	111.6281	111.9696	111.6281	0.00
21/09/2023	2046 On 02-May-24			Bond Future	112.33	111.9772	112.3264	111.9772	0.00
21/09/2023	2046 On 01-August-24			Bond Future	114.82	114.4606	114.8179	114.4606	0.00
21/09/2023	2046 On 07-November-24			Bond Future	115.31	114.9480	115.3138	114.9480	0.00
21/09/2023	2050 On 02-November-23			Bond Future	110.72	110.7293	110.7248	110.7293	14,081.00
21/09/2023	2050 On 01-February-24			Bond Future	110.96	110.9668	110.9621	110.9668	0.00
21/09/2023	2050 On 02-May-24			Bond Future	113.44	113.4463	113.4418	113.4463	0.00
21/09/2023	2050 On 01-August-24			Bond Future	113.65	113.6575	113.6530	113.6575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2050 On 07-November-24			Bond Future	116.32	116.3275	116.3232	116.3275	0.00
21/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	AL37 On 02-November-23			Index Future	902.42	905.8070	902.4200	905.8070	0.00
21/09/2023	AL37 On 01-February-24			Index Future	922.45	925.9160	922.4520	925.9160	0.00
21/09/2023	AL37 On 02-May-24			Index Future	942.85	946.3910	942.8530	946.3910	0.00
21/09/2023	AL37 On 01-August-24			Index Future	963.56	967.1770	963.5640	967.1770	0.00
21/09/2023	AL37 On 07-November-24			Index Future	986.01	989.7010	986.0080	989.7010	0.00
21/09/2023	AL7T On 02-November-23			Index Future	1014.06	1019.7910	1014.0570	1019.7910	0.00
21/09/2023	AL7T On 01-February-24			Index Future	1036.57	1042.4300	1036.5680	1042.4300	0.00
21/09/2023	AL7T On 02-May-24			Index Future	1059.49	1065.4820	1059.4930	1065.4820	0.00
21/09/2023	AL7T On 01-August-24			Index Future	1082.77	1088.8840	1082.7660	1088.8840	0.00
21/09/2023	AL7T On 07-November-24			Index Future	1107.99	1114.2420	1107.9860	1114.2420	0.00
21/09/2023	ALBI On 02-November-23			Index Future	886.93	891.9000	886.9280	891.9000	107.00
21/09/2023	ALBI On 01-February-24			Index Future	906.62	911.7000	906.6160	911.7000	0.00
21/09/2023	ALBI On 02-May-24			Index Future	926.67	931.8610	926.6670	931.8610	0.00
21/09/2023	ALBI On 01-August-24			Index Future	947.02	952.3280	947.0220	952.3280	0.00
21/09/2023	ALBI On 07-November-24			Index Future	969.08	974.5060	969.0810	974.5060	0.00
21/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	ES33 On 02-November-23			Bond Future	13.06	71.1735	70.7442	71.1735	0.00
21/09/2023	ES33 On 01-February-24			Bond Future	13.22	72.7709	72.3319	72.7709	0.00
21/09/2023	ES33 On 02-May-24			Bond Future	13.39	70.5977	70.1491	70.5977	0.00
21/09/2023	ES33 On 01-August-24			Bond Future	13.57	72.1622	71.7038	72.1622	0.00
21/09/2023	ES33 On 07-November-24			Bond Future	13.79	70.0518	69.5830	70.0518	0.00
21/09/2023	ES42 On 02-November-23			Bond Future	13.56	66.7715	66.2892	66.7715	0.00
21/09/2023	ES42 On 01-February-24			Bond Future	13.71	68.2701	67.7770	68.2701	0.00
21/09/2023	ES42 On 02-May-24			Bond Future	13.87	65.5329	65.0289	65.5329	0.00
21/09/2023	ES42 On 01-August-24			Bond Future	14.04	66.9838	66.4688	66.9838	0.00
21/09/2023	ES42 On 07-November-24			Bond Future	14.24	64.2858	63.7589	64.2858	0.00
21/09/2023	GOVI On 02-November-23			GOVI	874.29	879.2170	874.2940	879.2170	819.00
21/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	115060	7	12	7	0.00
21/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	115160	7	12	7	0.00
21/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	115260	7	12	7	0.00
21/09/2023	GOVI On 01-February-24			GOVI	893.70	898.7350	893.7020	898.7350	0.00
21/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	137020	19	14	19	0.00
21/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	137220	19	14	19	0.00
21/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	137120	19	14	19	0.00
21/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-May-24			GOVI	913.47	918.6100	913.4670	918.6100	0.00
21/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	375130	32	38	32	0.00
21/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	375030	32	38	32	0.00
21/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	375230	32	38	32	0.00
21/09/2023	GOVI On 01-August-24			GOVI	933.53	938.7850	933.5330	938.7850	0.00
21/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	98370	5	10	5	0.00
21/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	98570	5	10	5	0.00
21/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	98470	5	10	5	0.00
21/09/2023	GOVI On 07-November-24			GOVI	955.28	960.6480	955.2770	960.6480	0.00
21/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	64970	12	6	12	0.00
21/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	64870	12	6	12	0.00
21/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	64770	12	6	12	0.00
21/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2023	IGOV On 02-November-23			Index Future	330.45	330.2060	330.4480	330.2060	475.00
21/09/2023	IGOV On 01-February-24			Index Future	337.86	337.6170	337.8640	337.6170	0.00
21/09/2023	IGOV On 02-May-24			Index Future	345.42	345.1620	345.4150	345.1620	0.00
21/09/2023	IGOV On 01-August-24			Index Future	353.08	352.8200	353.0800	352.8200	0.00
21/09/2023	IGOV On 07-November-24			Index Future	361.39	361.1180	361.3850	361.1180	0.00
21/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
21/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6200	91.6500	91.6200	0.00
21/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.5600	91.6300	91.5600	0.00
21/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5600	91.5300	91.5600	0.00
21/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.46	91.5800	91.5400	91.5800	0.00
21/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.46	91.6000	91.5400	91.6000	0.00
21/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.7700	91.5400	91.7700	0.00
21/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.9600	91.6800	91.9600	0.00
21/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.14	92.0800	91.8600	92.0800	0.00
21/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.04	92.1400	91.9600	92.1400	0.00
21/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.1800	92.0100	92.1800	0.00
21/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.94	92.1200	92.0600	92.1200	0.00
21/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.98	92.1400	92.0200	92.1400	0.00
21/09/2023	R035 On 02-November-23			Bond Future	12.23	81.9225	81.3762	81.9225	166,617.00
21/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	442	1	0	1	6,500.00
21/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	181	0	0	0	0.00
21/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	175	0	0	0	0.00
21/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	188	0	0	0	0.00
21/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	55	0	0	0	400.00
21/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3594	4	4	4	0.00
21/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	5	0	0	0	400.00
21/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1521	2	2	2	731.00
21/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	494	1	0	1	731.00
21/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	6697	7	7	7	0.00
21/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	99	0	0	0	731.00
21/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1460	1	1	1	0.00
21/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3065	3	3	3	0.00
21/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	6065	6	6	6	0.00
21/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	480	0	0	0	400.00
21/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8935	8	9	8	0.00
21/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4453	4	4	4	0.00
21/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4552	4	5	4	0.00
21/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4502	4	5	4	0.00
21/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	3229	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R035 On 01-February-24			Bond Future	12.36	83.7410	83.1826	83.7410	0.00
21/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	470	1	0	1	400.00
21/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6278	7	6	7	0.00
21/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	190	0	0	0	400.00
21/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2226	3	2	3	0.00
21/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2201	2	2	2	0.00
21/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2251	3	2	3	0.00
21/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3053	3	3	3	0.00
21/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3106	3	3	3	0.00
21/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3079	3	3	3	0.00
21/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	7083	7	7	7	0.00
21/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9693	9	10	9	0.00
21/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	978	1	1	1	400.00
21/09/2023	R035 On 02-May-24			Bond Future	12.49	81.0801	80.5094	81.0801	0.00
21/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	929	1	1	1	0.00
21/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	918	1	1	1	0.00
21/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	939	1	1	1	0.00
21/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7631	7	8	7	0.00
21/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7721	7	8	7	0.00
21/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7676	7	8	7	0.00
21/09/2023	R035 On 01-August-24			Bond Future	12.62	82.8590	82.2760	82.8590	0.00
21/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2113	2	2	2	0.00
21/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2095	2	2	2	0.00
21/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2077	2	2	2	0.00
21/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6268	6	6	6	0.00
21/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6234	6	6	6	0.00
21/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6200	6	6	6	0.00
21/09/2023	R035 On 07-November-24			Bond Future	12.79	80.2675	79.6713	80.2675	0.00
21/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2852	3	3	3	0.00
21/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2833	3	3	3	0.00
21/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2872	3	3	3	0.00
21/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5805	5	6	5	0.00
21/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5865	6	6	6	0.00
21/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5835	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R053 On 02-November-23			Bond Future	12.72	93.5617	92.8108	93.5617	5,189.00
21/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2528	3	3	3	0.00
21/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2488	3	2	3	0.00
21/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	2568	3	3	3	0.00
21/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1785	2	2	2	0.00
21/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1844	2	2	2	0.00
21/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1815	2	2	2	0.00
21/09/2023	R053 On 01-February-24			Bond Future	12.84	95.6387	94.8710	95.6387	0.00
21/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4182	5	4	5	0.00
21/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4220	5	4	5	0.00
21/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4143	5	4	5	0.00
21/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3569	3	4	3	0.00
21/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3509	3	4	3	0.00
21/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3539	3	4	3	0.00
21/09/2023	R053 On 02-May-24			Bond Future	12.96	91.8883	91.1039	91.8883	0.00
21/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5191	6	5	6	0.00
21/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5153	6	5	6	0.00
21/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5229	6	5	6	0.00
21/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4701	4	5	4	0.00
21/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4761	4	5	4	0.00
21/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4731	4	5	4	0.00
21/09/2023	R053 On 01-August-24			Bond Future	13.09	93.9034	93.1020	93.9034	0.00
21/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	5810	6	6	6	0.00
21/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	5846	6	6	6	0.00
21/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	5773	6	6	6	0.00
21/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5536	5	6	5	0.00
21/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5475	5	5	5	0.00
21/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5505	5	6	5	0.00
21/09/2023	R053 On 07-November-24			Bond Future	13.25	90.2111	89.3914	90.2111	0.00
21/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	4646	5	5	5	0.00
21/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	4677	5	5	5	0.00
21/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	4616	5	5	5	0.00
21/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7726	7	8	7	0.00
21/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7649	7	8	7	0.00
21/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7688	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R186 On 02-November-23			Bond Future	9.18	107.7516	107.4683	107.7516	125,998.00
21/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	921	1	1	1	0.00
21/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	940	1	1	1	0.00
21/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	902	1	1	1	0.00
21/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	521	1	1	1	1,715.00
21/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3322	4	3	4	0.00
21/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	25	0	0	0	1,715.00
21/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	612	0	1	0	0.00
21/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	370	0	0	0	0.00
21/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	353	0	0	0	0.00
21/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	361	0	0	0	0.00
21/09/2023	R186 On 01-February-24			Bond Future	9.20	104.8335	104.5437	104.8335	0.00
21/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1455	2	1	2	0.00
21/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1472	2	1	2	0.00
21/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1438	2	1	2	0.00
21/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	682	1	1	1	0.00
21/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	666	1	1	1	0.00
21/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	674	1	1	1	0.00
21/09/2023	R186 On 02-May-24			Bond Future	9.22	107.1509	106.8550	107.1509	0.00
21/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	173	0	0	0	0.00
21/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	176	0	0	0	0.00
21/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	170	0	0	0	0.00
21/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1967	2	2	2	2,030.00
21/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3148	3	3	3	0.00
21/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	452	0	0	0	2,030.00
21/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	793	1	1	1	0.00
21/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3090	3	3	3	0.00
21/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3048	3	3	3	0.00
21/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3069	3	3	3	0.00
21/09/2023	R186 On 01-August-24			Bond Future	9.26	104.1931	103.8910	104.1931	0.00
21/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	727	1	1	1	0.00
21/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	709	1	1	1	0.00
21/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	718	1	1	1	0.00
21/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1935	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1948	2	2	2	0.00
21/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1922	2	2	2	0.00
21/09/2023	R186 On 07-November-24			Bond Future	9.33	106.6124	106.3038	106.6124	0.00
21/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1181	1	1	1	0.00
21/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1170	1	1	1	0.00
21/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1191	1	1	1	0.00
21/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1533	1	2	1	0.00
21/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1551	1	2	1	0.00
21/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1542	1	2	1	0.00
21/09/2023	R197 On 02-November-23			Bond Future	341.74	341.7731	341.7385	341.7731	0.00
21/09/2023	R202 On 02-November-23			Bond Future	255.60	253.5095	255.6024	253.5095	4,618.00
21/09/2023	R202 On 01-February-24			Bond Future	256.37	254.2268	256.3667	254.2268	460.00
21/09/2023	R202 On 02-May-24			Bond Future	262.10	259.9079	262.0961	259.9079	0.00
21/09/2023	R202 On 01-August-24			Bond Future	262.81	260.5770	262.8143	260.5770	0.00
21/09/2023	R202 On 07-November-24			Bond Future	268.99	266.6996	268.9906	266.6996	0.00
21/09/2023	R209 On 02-November-23			Bond Future	12.31	63.0763	62.6224	63.0763	25,368.00
21/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	81	0	0	0	0.00
21/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	77	0	0	0	0.00
21/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	84	0	0	0	0.00
21/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4598	4	5	4	0.00
21/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4690	4	5	4	0.00
21/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4644	4	5	4	0.00
21/09/2023	R209 On 01-February-24			Bond Future	12.42	64.4765	64.0125	64.4765	1,690.00
21/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1706	2	2	2	0.00
21/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1686	2	2	2	0.00
21/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1727	2	2	2	0.00
21/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2971	3	3	3	0.00
21/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3022	3	3	3	0.00
21/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2997	3	3	3	0.00
21/09/2023	R209 On 02-May-24			Bond Future	12.54	62.7490	62.2749	62.7490	0.00
21/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	747	1	1	1	0.00
21/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	738	1	1	1	0.00
21/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	755	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7037	7	7	7	0.00
21/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7119	7	7	7	0.00
21/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7078	7	7	7	0.00
21/09/2023	R209 On 01-August-24			Bond Future	12.66	64.1255	63.6412	64.1255	0.00
21/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1790	2	2	2	0.00
21/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1774	2	2	2	0.00
21/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1805	2	2	2	0.00
21/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5666	5	6	5	0.00
21/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5728	5	6	5	0.00
21/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5697	5	6	5	0.00
21/09/2023	R209 On 07-November-24			Bond Future	12.81	62.4581	61.9628	62.4581	0.00
21/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2590	3	3	3	0.00
21/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2608	3	3	3	0.00
21/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2573	3	3	3	0.00
21/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5186	5	5	5	0.00
21/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5133	5	5	5	0.00
21/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5160	5	5	5	0.00
21/09/2023	R210 On 02-November-23			Bond Future	227.18	226.5387	227.1800	226.5387	206.00
21/09/2023	R210 On 01-February-24			Bond Future	232.28	231.6229	232.2784	231.6229	300.00
21/09/2023	R210 On 02-May-24			Bond Future	234.22	233.5466	234.2172	233.5466	0.00
21/09/2023	R210 On 01-August-24			Bond Future	239.41	238.7270	239.4132	238.7270	0.00
21/09/2023	R210 On 07-November-24			Bond Future	241.70	240.9998	241.7024	240.9998	0.00
21/09/2023	R213 On 02-November-23			Bond Future	11.15	81.3458	80.9151	81.3458	28,960.00
21/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1059	1	1	1	0.00
21/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1082	1	1	1	0.00
21/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1036	1	1	1	0.00
21/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6323	7	6	7	0.00
21/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1904	2	2	2	731.00
21/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	687	1	1	1	731.00
21/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1579	1	2	1	0.00
21/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	57	0	0	0	731.00
21/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	676	1	1	1	0.00
21/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1199	1	1	1	0.00
21/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1160	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1179	1	1	1	0.00
21/09/2023	R213 On 01-February-24			Bond Future	11.25	83.1517	82.7113	83.1517	0.00
21/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3167	3	3	3	0.00
21/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3194	3	3	3	0.00
21/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3221	4	3	4	0.00
21/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1321	1	1	1	0.00
21/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1334	1	1	1	0.00
21/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1347	1	1	1	0.00
21/09/2023	R213 On 02-May-24			Bond Future	11.36	81.4311	80.9812	81.4311	0.00
21/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	938	1	1	1	0.00
21/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	948	1	1	1	0.00
21/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	927	1	1	1	0.00
21/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5440	5	5	5	0.00
21/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5375	5	5	5	0.00
21/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5407	5	5	5	0.00
21/09/2023	R213 On 01-August-24			Bond Future	11.47	83.2181	82.7586	83.2181	0.00
21/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1906	2	2	2	0.00
21/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1923	2	2	2	0.00
21/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1890	2	2	2	0.00
21/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4351	4	4	4	0.00
21/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4302	4	4	4	0.00
21/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4327	4	4	4	0.00
21/09/2023	R213 On 07-November-24			Bond Future	11.63	81.5902	81.1203	81.5902	0.00
21/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2562	3	3	3	0.00
21/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2544	3	3	3	0.00
21/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2580	3	3	3	0.00
21/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4109	4	4	4	0.00
21/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4151	4	4	4	0.00
21/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4130	4	4	4	0.00
21/09/2023	R214 On 02-November-23			Bond Future	12.69	58.6517	58.1973	58.6517	21,496.00
21/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	28	0	0	0	0.00
21/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	27	0	0	0	0.00
21/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	29	0	0	0	0.00
21/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5985	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6088	6	6	6	0.00
21/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6036	6	6	6	0.00
21/09/2023	R214 On 01-February-24			Bond Future	12.81	59.9536	59.4892	59.9536	0.00
21/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1054	1	1	1	0.00
21/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1039	1	1	1	0.00
21/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1069	1	1	1	0.00
21/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4091	4	4	4	0.00
21/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4157	4	4	4	0.00
21/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4124	4	4	4	0.00
21/09/2023	R214 On 02-May-24			Bond Future	12.93	57.9743	57.4997	57.9743	0.00
21/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	680	1	1	1	0.00
21/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	672	1	1	1	0.00
21/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	689	1	1	1	0.00
21/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7640	7	8	7	0.00
21/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7729	7	8	7	0.00
21/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7685	7	8	7	0.00
21/09/2023	R214 On 01-August-24			Bond Future	13.06	59.2462	58.7614	59.2462	0.00
21/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1765	2	2	2	0.00
21/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1749	2	2	2	0.00
21/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1780	2	2	2	0.00
21/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5761	5	6	5	0.00
21/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5826	6	6	6	0.00
21/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5793	5	6	5	0.00
21/09/2023	R214 On 07-November-24			Bond Future	13.21	57.3147	56.8188	57.3147	0.00
21/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2630	3	3	3	0.00
21/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2649	3	3	3	0.00
21/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2611	3	3	3	0.00
21/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5275	5	5	5	0.00
21/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5221	5	5	5	0.00
21/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5248	5	5	5	0.00
21/09/2023	R248 On 02-November-23			Bond Future	12.78	72.2030	71.6238	72.2030	232,371.00
21/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	27	0	0	0	0.00
21/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	28	0	0	0	0.00
21/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	26	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	897	1	1	1	207.00
21/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	4583	5	5	5	0.00
21/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	101	0	0	0	207.00
21/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2459	2	2	2	0.00
21/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5836	5	6	5	0.00
21/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	362	0	0	0	207.00
21/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7878	7	8	7	0.00
21/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7749	7	8	7	0.00
21/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7814	7	8	7	0.00
21/09/2023	R248 On 01-February-24			Bond Future	12.91	73.8058	73.2137	73.8058	0.00
21/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1171	1	1	1	0.00
21/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1188	1	1	1	0.00
21/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1154	1	1	1	0.00
21/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	398	0	0	0	1,000.00
21/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1447	2	1	2	1,000.00
21/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4390	5	4	5	0.00
21/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1984	2	2	2	1,000.00
21/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4834	4	5	4	0.00
21/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8724	8	9	8	0.00
21/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5483	5	5	5	0.00
21/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5399	5	5	5	0.00
21/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5441	5	5	5	0.00
21/09/2023	R248 On 02-May-24			Bond Future	13.03	70.9887	70.3836	70.9887	0.00
21/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	761	1	1	1	0.00
21/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	770	1	1	1	0.00
21/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	751	1	1	1	0.00
21/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9988	9	10	9	0.00
21/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9876	9	10	9	0.00
21/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9932	9	10	9	0.00
21/09/2023	R248 On 01-August-24			Bond Future	13.16	72.5460	71.9279	72.5460	13,000.00
21/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2292	3	2	3	0.00
21/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2312	3	2	3	0.00
21/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2272	3	2	3	0.00
21/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6983	7	7	7	0.00
21/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6906	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6944	7	7	7	0.00
21/09/2023	R248 On 07-November-24			Bond Future	13.32	69.7779	69.1457	69.7779	0.00
21/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3381	4	3	4	0.00
21/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3405	4	3	4	0.00
21/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3358	4	3	4	0.00
21/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6170	6	6	6	0.00
21/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6108	6	6	6	0.00
21/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6139	6	6	6	0.00
21/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00