



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	2025 On 04-May-23			Bond Future	168.86	168.8596	168.8596	168.8596	0.00
09/05/2023	2025 On 03-August-23			Bond Future	170.65	170.6606	170.6499	170.6606	6,158.00
09/05/2023	2025 On 02-November-23			Bond Future	174.41	174.4166	174.4053	174.4166	0.00
09/05/2023	2025 On 01-February-24			Bond Future	176.45	176.4640	176.4525	176.4640	0.00
09/05/2023	2025 On 02-May-24			Bond Future	180.46	180.4700	180.4583	180.4700	0.00
09/05/2023	2025 On 01-August-24			Bond Future	182.37	182.3770	182.3661	182.3770	0.00
09/05/2023	2029 On 04-May-23			Bond Future	122.59	122.5942	122.5942	122.5942	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
09/05/2023	2029 On 03-August-23			Bond Future	125.09	125.1079	125.0889	125.1079	1,976.00
09/05/2023	2029 On 02-November-23			Bond Future	126.49	126.5146	126.4948	126.5146	0.00
09/05/2023	2029 On 01-February-24			Bond Future	129.30	129.3183	129.2982	129.3183	0.00
09/05/2023	2029 On 02-May-24			Bond Future	130.85	130.8670	130.8466	130.8670	0.00
09/05/2023	2029 On 01-August-24			Bond Future	133.58	133.6047	133.5844	133.6047	0.00
09/05/2023	2030 On 04-May-23			Bond Future	10.08	92.1527	10.0800	92.1527	0.00
09/05/2023	2030 On 03-August-23			Bond Future	10.40	89.7777	10.3953	89.7777	95,281.00
09/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	4387	5	4387	5	0.00
09/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	8873	10	8873	10	0.00
09/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	1532	2	1532	2	1,012.00
09/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	2154	3	2154	3	350.00
09/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	4318	5	4318	5	0.00
09/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	4352	5	4352	5	0.00
09/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	9974	11	9974	11	0.00
09/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	17	0	17	0	350.00
09/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	358	0	358	0	0.00
09/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	370	0	370	0	0.00
09/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	1067	1	1067	1	0.00
09/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	36	0	36	0	1,012.00
09/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	1512	1	1512	1	0.00
09/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	364	0	364	0	0.00
09/05/2023	2030 On 02-November-23			Bond Future	10.47	91.7328	10.4720	91.7328	10.00
09/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	5229	6	5229	6	0.00
09/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	3040	4	3040	4	0.00
09/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	2988	3	2988	3	0.00
09/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	3014	3	3014	3	0.00
09/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	1401	2	1401	2	800.00
09/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	725	1	725	1	800.00
09/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	4593	4	4593	4	0.00
09/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	3099	3	3099	3	0.00
09/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	1616	1	1616	1	0.00
09/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	1631	1	1631	1	0.00
09/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	1602	1	1602	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
09/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	790	1	790	1	800.00
09/05/2023	2030 On 01-February-24			Bond Future	10.55	89.7389	10.5537	89.7389	0.00
09/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	4667	5	4667	5	0.00
09/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	6849	7	6849	7	0.00
09/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	1690	2	1690	2	400.00
09/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	4529	5	4529	5	0.00
09/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	985	1	985	1	400.00
09/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	4640	5	4640	5	0.00
09/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	4695	5	4695	5	0.00
09/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	1464	2	1464	2	1,360.00
09/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	4031	4	4031	4	0.00
09/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1469	1	1469	1	0.00
09/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	861	1	861	1	400.00
09/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	5077	5	5077	5	0.00
09/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1491	1	1491	1	0.00
09/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1535	1	1535	1	1,360.00
09/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	3674	3	3674	3	0.00
09/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1480	1	1480	1	0.00
09/05/2023	2030 On 02-May-24			Bond Future	10.63	91.7566	10.6345	91.7566	0.00
09/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	1400	2	1400	2	0.00
09/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	6170	0	6170	0	0.00
09/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	1910	0	1910	0	1,000.00
09/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	1178	0	1178	0	1,000.00
09/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	1373	2	1373	2	0.00
09/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	1386	2	1386	2	0.00
09/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	4648	4	4648	4	0.00
09/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	4675	4	4675	4	0.00
09/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	5098	0	5098	0	0.00
09/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	3793	0	3793	0	0.00
09/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	1236	0	1236	0	1,000.00
09/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	4621	4	4621	4	0.00
09/05/2023	2030 On 01-August-24			Bond Future	10.77	89.6464	10.7679	89.6464	0.00
09/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	2387	3	2387	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
09/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	2351	3	2351	3	0.00
09/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	2369	3	2369	3	0.00
09/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	3847	3	3847	3	0.00
09/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	3867	3	3867	3	0.00
09/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	3826	3	3826	3	0.00
09/05/2023	2032 On 04-May-23			Bond Future	10.77	86.6677	10.7700	86.6677	0.00
09/05/2023	2032 On 03-August-23			Bond Future	11.12	88.0967	11.1189	88.0967	115,466.00
09/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	2804	3	2804	3	0.00
09/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	3813	4	3813	4	0.00
09/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	3848	5	3848	5	0.00
09/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	57	0	57	0	1,500.00
09/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	397	1	397	1	7,500.00
09/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	3884	5	3884	5	0.00
09/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	3128	4	3128	4	0.00
09/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	4354	5	4354	5	5,000.00
09/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	648	0	648	0	0.00
09/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	1055	1	1055	1	7,500.00
09/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	780	1	780	1	0.00
09/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	4525	4	4525	4	0.00
09/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	7926	7	7926	7	0.00
09/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	791	1	791	1	0.00
09/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	802	1	802	1	0.00
09/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	1207	1	1207	1	7,500.00
09/05/2023	2032 On 02-November-23			Bond Future	11.22	85.8523	11.2170	85.8523	64,382.00
09/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	2692	3	2692	3	0.00
09/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	2666	3	2666	3	0.00
09/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	2718	3	2718	3	0.00
09/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	4663	5	4663	5	0.00
09/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1482	1	1482	1	0.00
09/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	2608	2	2608	2	0.00
09/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	2652	2	2652	2	0.00
09/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	2630	2	2630	2	0.00
09/05/2023	2032 On 01-February-24			Bond Future	11.32	87.7351	11.3181	87.7351	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
09/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	4681	5	4681	5	0.00
09/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	7123	8	7123	8	0.00
09/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	1964	2	1964	2	1,200.00
09/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	4652	5	4652	5	0.00
09/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	859	1	859	1	1,200.00
09/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	4622	5	4622	5	0.00
09/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	2276	2	2276	2	0.00
09/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	7266	7	7266	7	0.00
09/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	2261	2	2261	2	0.00
09/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	4623	4	4623	4	0.00
09/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1323	1	1323	1	1,200.00
09/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	2245	2	2245	2	0.00
09/05/2023	2032 On 02-May-24			Bond Future	11.42	85.5450	11.4162	85.5450	0.00
09/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	1518	2	1518	2	0.00
09/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	1502	2	1502	2	0.00
09/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	1533	2	1533	2	0.00
09/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	2048	0	2048	0	1,000.00
09/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	7683	0	7683	0	0.00
09/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	1244	0	1244	0	1,000.00
09/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	6245	0	6245	0	0.00
09/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	4635	0	4635	0	0.00
09/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	5559	5	5559	5	0.00
09/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	5625	5	5625	5	0.00
09/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	5592	5	5592	5	0.00
09/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1258	0	1258	0	1,000.00
09/05/2023	2032 On 01-August-24			Bond Future	11.56	87.3093	11.5558	87.3093	0.00
09/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	2768	3	2768	3	0.00
09/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	2789	3	2789	3	0.00
09/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	2810	3	2810	3	0.00
09/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	4637	4	4637	4	0.00
09/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	4662	4	4662	4	0.00
09/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	4687	4	4687	4	0.00
09/05/2023	2033 On 04-May-23			Bond Future	116.53	116.5259	116.5259	116.5259	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
09/05/2023	2033 On 03-August-23			Bond Future	118.16	118.6566	118.1617	118.6566	7,344.00
09/05/2023	2033 On 02-November-23			Bond Future	119.32	119.8286	119.3225	119.8286	0.00
09/05/2023	2033 On 01-February-24			Bond Future	121.97	122.4842	121.9669	122.4842	0.00
09/05/2023	2033 On 02-May-24			Bond Future	123.25	123.7820	123.2530	123.7820	0.00
09/05/2023	2033 On 01-August-24			Bond Future	125.83	126.3716	125.8321	126.3716	0.00
09/05/2023	2037 On 04-May-23			Bond Future	11.65	80.9735	11.6450	80.9735	0.00
09/05/2023	2037 On 03-August-23			Bond Future	12.04	77.8124	12.0358	77.8124	129,431.00
09/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	42	0	42	0	1,800.00
09/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	2513	3	2513	3	0.00
09/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	312	0	312	0	1,800.00
09/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	2451	3	2451	3	0.00
09/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	2482	3	2482	3	0.00
09/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	1973	2	1973	2	0.00
09/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	1997	2	1997	2	0.00
09/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	6251	5	6251	5	0.00
09/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	1950	2	1950	2	0.00
09/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	10379	9	10379	9	0.00
09/05/2023	2037 On 02-November-23			Bond Future	12.14	79.5071	12.1439	79.5071	0.00
09/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	1616	2	1616	2	0.00
09/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	1595	2	1595	2	0.00
09/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	1636	2	1636	2	0.00
09/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	4866	4	4866	4	0.00
09/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	4830	4	4830	4	0.00
09/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	4794	4	4794	4	0.00
09/05/2023	2037 On 01-February-24			Bond Future	12.26	76.9947	12.2576	76.9947	0.00
09/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	3914	4	3914	4	0.00
09/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	3885	4	3885	4	0.00
09/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	3943	4	3943	4	0.00
09/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3564	3	3564	3	0.00
09/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3610	3	3610	3	0.00
09/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3587	3	3587	3	0.00
09/05/2023	2037 On 02-May-24			Bond Future	12.37	78.7258	12.3703	78.7258	0.00
09/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	2068	2	2068	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
09/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	2086	2	2086	2	0.00
09/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	2104	2	2104	2	0.00
09/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	7162	7	7162	7	0.00
09/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	7124	6	7124	6	0.00
09/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	7085	6	7085	6	0.00
09/05/2023	2037 On 01-August-24			Bond Future	12.52	76.0947	12.5192	76.0947	0.00
09/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	3479	4	3479	4	0.00
09/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	3455	4	3455	4	0.00
09/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	3431	4	3431	4	0.00
09/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	5650	5	5650	5	0.00
09/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	5621	5	5621	5	0.00
09/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	5593	5	5593	5	0.00
09/05/2023	2038 On 04-May-23			Bond Future	129.37	129.3657	129.3657	129.3657	0.00
09/05/2023	2038 On 03-August-23			Bond Future	129.00	129.9083	128.9954	129.9083	3,100.00
09/05/2023	2038 On 02-November-23			Bond Future	131.83	132.7676	131.8342	132.7676	1,343.00
09/05/2023	2038 On 01-February-24			Bond Future	132.71	133.6647	132.7108	133.6647	0.00
09/05/2023	2038 On 02-May-24			Bond Future	135.72	136.6990	135.7235	136.6990	0.00
09/05/2023	2038 On 01-August-24			Bond Future	136.46	137.4552	136.4601	137.4552	0.00
09/05/2023	2040 On 04-May-23			Bond Future	11.88	81.6782	11.8800	81.6782	0.00
09/05/2023	2040 On 03-August-23			Bond Future	12.27	78.2181	12.2731	78.2181	132,541.00
09/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	2168	3	2168	3	0.00
09/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	2198	3	2198	3	0.00
09/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	2227	3	2227	3	0.00
09/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2474	2	2474	2	0.00
09/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2502	2	2502	2	0.00
09/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2531	2	2531	2	0.00
09/05/2023	2040 On 02-November-23			Bond Future	12.38	79.9218	12.3838	79.9218	29.00
09/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	1407	2	1407	2	0.00
09/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	1369	2	1369	2	0.00
09/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	1388	2	1388	2	0.00
09/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	6027	5	6027	5	0.00
09/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	6113	5	6113	5	0.00
09/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	6070	5	6070	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
09/05/2023	2040 On 01-February-24			Bond Future	12.50	77.1681	12.5002	77.1681	18.00
09/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	3568	4	3568	4	0.00
09/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	3512	4	3512	4	0.00
09/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	3540	4	3540	4	0.00
09/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	4435	4	4435	4	0.00
09/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	4463	4	4463	4	0.00
09/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	4407	4	4407	4	0.00
09/05/2023	2040 On 02-May-24			Bond Future	12.62	78.9031	12.6153	78.9031	0.00
09/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	2106	2	2106	2	0.00
09/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	2068	2	2068	2	0.00
09/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	2087	2	2087	2	0.00
09/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	7851	7	7851	7	0.00
09/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	7936	7	7936	7	0.00
09/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	7893	7	7893	7	0.00
09/05/2023	2040 On 01-August-24			Bond Future	12.77	76.0248	12.7651	76.0248	0.00
09/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	3642	4	3642	4	0.00
09/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	3667	4	3667	4	0.00
09/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	3693	4	3693	4	0.00
09/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	6019	5	6019	5	0.00
09/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	6049	6	6049	6	0.00
09/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	6080	6	6080	6	0.00
09/05/2023	2044 On 04-May-23			Bond Future	11.93	78.0950	11.9300	78.0950	0.00
09/05/2023	2044 On 03-August-23			Bond Future	12.35	74.5574	12.3495	74.5574	85,169.00
09/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	948	1	948	1	4,553.00
09/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	1899	2	1899	2	0.00
09/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	2895	4	2895	4	0.00
09/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	1468	2	1468	2	0.00
09/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	1845	2	1845	2	0.00
09/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	1872	2	1872	2	0.00
09/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2972	2	2972	2	0.00
09/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	3003	2	3003	2	0.00
09/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	3517	3	3517	3	4,754.00
09/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2041	2	2041	2	9,106.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2940	2	2940	2	0.00
09/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	4522	4	4522	4	3,076.00
09/05/2023	2044 On 02-November-23			Bond Future	12.46	76.1813	12.4569	76.1813	0.00
09/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	1191	1	1191	1	0.00
09/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	1208	2	1208	2	0.00
09/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	1225	2	1225	2	0.00
09/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	6534	6	6534	6	0.00
09/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	6581	6	6581	6	0.00
09/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	6628	6	6628	6	0.00
09/05/2023	2044 On 01-February-24			Bond Future	12.57	73.4707	12.5696	73.4707	0.00
09/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	3252	4	3252	4	0.00
09/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	3279	4	3279	4	0.00
09/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	3306	4	3306	4	0.00
09/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4887	4	4887	4	0.00
09/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4918	4	4918	4	0.00
09/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4949	4	4949	4	0.00
09/05/2023	2044 On 02-May-24			Bond Future	12.68	75.1227	12.6808	75.1227	0.00
09/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	2073	2	2073	2	0.00
09/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	2092	2	2092	2	0.00
09/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	2111	2	2111	2	0.00
09/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	8019	7	8019	7	0.00
09/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	8063	7	8063	7	0.00
09/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	8106	7	8106	7	0.00
09/05/2023	2044 On 01-August-24			Bond Future	12.82	72.2914	12.8247	72.2914	0.00
09/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	3559	4	3559	4	0.00
09/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	3509	4	3509	4	0.00
09/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	3534	4	3534	4	0.00
09/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	6503	6	6503	6	0.00
09/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	6535	6	6535	6	0.00
09/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	6470	6	6470	6	0.00
09/05/2023	2046 On 04-May-23			Bond Future	113.63	113.6338	113.6338	113.6338	0.00
09/05/2023	2046 On 03-August-23			Bond Future	114.33	115.4206	114.3279	115.4206	12,946.00
09/05/2023	2046 On 02-November-23			Bond Future	114.73	115.8447	114.7279	115.8447	4,231.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2023	2046 On 01-February-24			Bond Future	117.27	118.4119	117.2703	118.4119	0.00
09/05/2023	2046 On 02-May-24			Bond Future	117.75	118.9207	117.7532	118.9207	0.00
09/05/2023	2046 On 01-August-24			Bond Future	120.21	121.4063	120.2149	121.4063	0.00
09/05/2023	2050 On 04-May-23			Bond Future	116.10	116.0988	116.0988	116.0988	0.00
09/05/2023	2050 On 03-August-23			Bond Future	114.64	115.4386	114.6385	115.4386	10,798.00
09/05/2023	2050 On 02-November-23			Bond Future	117.16	117.9793	117.1613	117.9793	3,146.00
09/05/2023	2050 On 01-February-24			Bond Future	117.48	118.3176	117.4817	118.3176	0.00
09/05/2023	2050 On 02-May-24			Bond Future	120.15	121.0035	120.1485	121.0035	0.00
09/05/2023	2050 On 01-August-24			Bond Future	120.32	121.1925	120.3205	121.1925	0.00
09/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	AL37 On 03-August-23			Index Future	888.59	893.1030	888.5910	893.1030	0.00
09/05/2023	AL37 On 02-November-23			Index Future	907.93	912.5390	907.9270	912.5390	0.00
09/05/2023	AL37 On 01-February-24			Index Future	927.84	932.5550	927.8420	932.5550	0.00
09/05/2023	AL37 On 02-May-24			Index Future	948.70	953.5220	948.7030	953.5220	0.00
09/05/2023	AL37 On 01-August-24			Index Future	968.39	973.3010	968.3860	973.3010	0.00
09/05/2023	AL7T On 03-August-23			Index Future	1010.72	1020.8560	1010.7190	1020.8560	0.00
09/05/2023	AL7T On 02-November-23			Index Future	1032.71	1043.0730	1032.7120	1043.0730	0.00
09/05/2023	AL7T On 01-February-24			Index Future	1055.36	1065.9510	1055.3640	1065.9510	0.00
09/05/2023	AL7T On 02-May-24			Index Future	1079.09	1089.9180	1079.0920	1089.9180	0.00
09/05/2023	AL7T On 01-August-24			Index Future	1101.48	1112.5260	1101.4800	1112.5260	0.00
09/05/2023	ALBI On 03-August-23			Index Future	884.69	892.9730	884.6890	892.9730	99.00
09/05/2023	ALBI On 02-November-23			Index Future	903.94	912.4060	903.9400	912.4060	0.00
09/05/2023	ALBI On 01-February-24			Index Future	923.77	932.4190	923.7670	932.4190	0.00
09/05/2023	ALBI On 02-May-24			Index Future	944.54	953.3830	944.5360	953.3830	0.00
09/05/2023	ALBI On 01-August-24			Index Future	964.13	973.1590	964.1330	973.1590	0.00
09/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	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
09/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2023	ES33 On 04-May-23			Bond Future	12.15	74.1153	12.1500	74.1153	0.00
09/05/2023	ES33 On 03-August-23			Bond Future	12.55	75.2168	12.5524	75.2168	350.00
09/05/2023	ES33 On 02-November-23			Bond Future	12.70	73.0745	12.6954	73.0745	0.00
09/05/2023	ES33 On 01-February-24			Bond Future	12.85	74.6938	12.8470	74.6938	0.00
09/05/2023	ES33 On 02-May-24			Bond Future	12.99	72.5898	12.9945	72.5898	0.00
09/05/2023	ES33 On 01-August-24			Bond Future	13.18	74.1019	13.1810	74.1019	0.00
09/05/2023	ES42 On 04-May-23			Bond Future	12.61	70.9570	12.6050	70.9570	0.00
09/05/2023	ES42 On 03-August-23			Bond Future	13.04	71.8405	13.0364	71.8405	4,000.00
09/05/2023	ES42 On 02-November-23			Bond Future	13.17	69.1582	13.1738	69.1582	0.00
09/05/2023	ES42 On 01-February-24			Bond Future	13.31	70.6906	13.3119	70.6906	0.00
09/05/2023	ES42 On 02-May-24			Bond Future	13.45	68.0327	13.4516	68.0327	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
09/05/2023	ES42 On 01-August-24			Bond Future	13.62	69.4465	13.6209	69.4465	0.00
09/05/2023	GOVI On 03-August-23			GOVI	872.13	880.2960	872.1280	880.2960	836.00
09/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	348980	43	348980	43	0.00
09/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	349180	43	349180	43	0.00
09/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	349080	43	349080	43	0.00
09/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-November-23			GOVI	891.11	899.4540	891.1060	899.4540	0.00
09/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	53060	14	53060	14	0.00
09/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	52960	14	52960	14	0.00
09/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	52860	14	52860	14	0.00
09/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 01-February-24			GOVI	910.65	919.1820	910.6510	919.1820	0.00
09/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	306710	39	306710	39	0.00
09/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	306610	39	306610	39	0.00
09/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	306510	39	306510	39	0.00
09/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-May-24			GOVI	931.13	939.8480	931.1260	939.8480	0.00
09/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	198440	11	198440	11	0.00
09/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	198540	11	198540	11	0.00
09/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	198640	11	198640	11	0.00
09/05/2023	GOVI On 01-August-24			GOVI	950.45	959.3440	950.4450	959.3440	0.00
09/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	70750	16	70750	16	0.00
09/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	70650	16	70650	16	0.00
09/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	70550	16	70550	16	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
09/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
09/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
09/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2023	IGOV On 03-August-23			Index Future	332.17	333.5700	332.1690	333.5700	638.00
09/05/2023	IGOV On 02-November-23			Index Future	339.48	340.9090	339.4760	340.9090	16.00
09/05/2023	IGOV On 01-February-24			Index Future	347.00	348.4640	347.0000	348.4640	0.00
09/05/2023	IGOV On 02-May-24			Index Future	354.88	356.3750	354.8780	356.3750	0.00
09/05/2023	IGOV On 01-August-24			Index Future	362.32	363.8420	362.3150	363.8420	0.00
09/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.05	91.9950	8.0450	91.9950	0.00
09/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.34	91.6650	8.3350	91.6650	0.00
09/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.35	91.6650	8.3500	91.6650	0.00
09/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.49	91.5250	8.4900	91.5250	0.00
09/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.51	91.5200	8.5050	91.5200	0.00
09/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.50	91.5300	8.5000	91.5300	0.00
09/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.45	91.5900	8.4500	91.5900	0.00
09/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.38	91.6650	8.3800	91.6650	0.00
09/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.9200	8.1500	91.9200	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
09/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.10	91.9900	8.0950	91.9900	0.00
09/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.92	92.1550	7.9200	92.1550	0.00
09/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.93	92.1650	7.9250	92.1650	0.00
09/05/2023	R035 On 04-May-23			Bond Future	11.38	85.6319	11.3750	85.6319	0.00
09/05/2023	R035 On 03-August-23			Bond Future	11.73	86.9692	11.7263	86.9692	55,503.00
09/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	2227	3	2227	3	0.00
09/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	2952	4	2952	4	0.00
09/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	2986	4	2986	4	0.00
09/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	3020	4	3020	4	0.00
09/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1550	1	1550	1	0.00
09/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1569	1	1569	1	0.00
09/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1588	1	1588	1	0.00
09/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	2098	2	2098	2	4,870.00
09/05/2023	R035 On 02-November-23			Bond Future	11.84	84.3534	11.8367	84.3534	100,557.00
09/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	2009	2	2009	2	0.00
09/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	647	1	647	1	400.00
09/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	6495	7	6495	7	0.00
09/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	1963	2	1963	2	0.00
09/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	1986	2	1986	2	0.00
09/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	1364	2	1364	2	400.00
09/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	4254	4	4254	4	0.00
09/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	4287	4	4287	4	0.00
09/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1328	1	1328	1	400.00
09/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	7524	7	7524	7	0.00
09/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	5320	5	5320	5	0.00
09/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	4222	4	4222	4	0.00
09/05/2023	R035 On 01-February-24			Bond Future	11.95	86.2034	11.9539	86.2034	0.00
09/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	8713	9	8713	9	0.00
09/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	4321	5	4321	5	0.00
09/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	4382	5	4382	5	0.00
09/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	1702	2	1702	2	400.00
09/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	4351	5	4351	5	0.00
09/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	969	1	969	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	8395	8	8395	8	0.00
09/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	6238	6	6238	6	0.00
09/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	3128	3	3128	3	0.00
09/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	3149	3	3149	3	0.00
09/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	3107	3	3107	3	0.00
09/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1337	1	1337	1	400.00
09/05/2023	R035 On 02-May-24			Bond Future	12.06	83.6285	12.0593	83.6285	0.00
09/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	2039	2	2039	2	0.00
09/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	2002	2	2002	2	0.00
09/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	2020	2	2020	2	0.00
09/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	6614	6	6614	6	0.00
09/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	6652	6	6652	6	0.00
09/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	6577	6	6577	6	0.00
09/05/2023	R035 On 01-August-24			Bond Future	12.20	85.3537	12.1994	85.3537	0.00
09/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	3276	4	3276	4	0.00
09/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	3324	4	3324	4	0.00
09/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	3301	4	3301	4	0.00
09/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	5347	5	5347	5	0.00
09/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	5375	5	5375	5	0.00
09/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	5319	5	5319	5	0.00
09/05/2023	R186 On 04-May-23			Bond Future	8.74	109.3655	8.7350	109.3655	0.00
09/05/2023	R186 On 03-August-23			Bond Future	8.88	106.3237	8.8839	106.3237	84,581.00
09/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	2714	3	2714	3	0.00
09/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	2762	3	2762	3	0.00
09/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	2738	3	2738	3	0.00
09/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	257	0	257	0	0.00
09/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	262	0	262	0	0.00
09/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	253	0	253	0	0.00
09/05/2023	R186 On 02-November-23			Bond Future	8.89	108.6387	8.8869	108.6387	16,395.00
09/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	4409	5	4409	5	0.00
09/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	2197	2	2197	2	0.00
09/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	2216	2	2216	2	0.00
09/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	1783	2	1783	2	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	2235	2	2235	2	0.00
09/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	836	1	836	1	0.00
09/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	845	1	845	1	0.00
09/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	853	1	853	1	0.00
09/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	300	0	300	0	1,715.00
09/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	1063	1	1063	1	0.00
09/05/2023	R186 On 01-February-24			Bond Future	8.88	105.7118	8.8838	105.7118	0.00
09/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	2598	3	2598	3	0.00
09/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	2580	3	2580	3	0.00
09/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	2562	3	2562	3	0.00
09/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	990	1	990	1	0.00
09/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	1005	1	1005	1	0.00
09/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	997	1	997	1	0.00
09/05/2023	R186 On 02-May-24			Bond Future	8.86	108.0886	8.8552	108.0886	0.00
09/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	727	1	727	1	0.00
09/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	719	1	719	1	0.00
09/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	735	1	735	1	0.00
09/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	2749	2	2749	2	0.00
09/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	2781	3	2781	3	0.00
09/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	2765	3	2765	3	0.00
09/05/2023	R186 On 01-August-24			Bond Future	8.91	105.0132	8.9116	105.0132	0.00
09/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	1430	2	1430	2	0.00
09/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	1419	2	1419	2	0.00
09/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	1407	2	1407	2	0.00
09/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	1885	2	1885	2	0.00
09/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	1905	2	1905	2	0.00
09/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	1896	2	1896	2	0.00
09/05/2023	R197 On 04-May-23			Bond Future	336.96	336.9641	336.9641	336.9641	0.00
09/05/2023	R197 On 03-August-23			Bond Future	334.94	334.9648	334.9445	334.9648	12.00
09/05/2023	R197 On 02-November-23			Bond Future	342.32	342.3370	342.3153	342.3370	0.00
09/05/2023	R202 On 04-May-23			Bond Future	252.64	252.6437	252.6437	252.6437	0.00
09/05/2023	R202 On 03-August-23			Bond Future	251.82	252.4356	251.8154	252.4356	5,420.00
09/05/2023	R202 On 02-November-23			Bond Future	257.36	257.9912	257.3568	257.9912	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
09/05/2023	R202 On 01-February-24			Bond Future	258.03	258.6793	258.0311	258.6793	0.00
09/05/2023	R202 On 02-May-24			Bond Future	263.89	264.5518	263.8888	264.5518	0.00
09/05/2023	R202 On 01-August-24			Bond Future	264.23	264.9101	264.2350	264.9101	0.00
09/05/2023	R209 On 04-May-23			Bond Future	11.40	66.2925	11.4000	66.2925	0.00
09/05/2023	R209 On 03-August-23			Bond Future	11.76	67.1797	11.7612	67.1797	11,972.00
09/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	273	0	273	0	7,000.00
09/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	2401	3	2401	3	0.00
09/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	831	1	831	1	7,000.00
09/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	30	0	30	0	1,800.00
09/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	239	0	239	0	1,800.00
09/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	2345	3	2345	3	0.00
09/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	2373	3	2373	3	0.00
09/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	2544	3	2544	3	0.00
09/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1419	1	1419	1	1,750.00
09/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	3338	3	3338	3	0.00
09/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1509	1	1509	1	0.00
09/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	9265	8	9265	8	0.00
09/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1546	1	1546	1	0.00
09/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1527	1	1527	1	0.00
09/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	5364	5	5364	5	0.00
09/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	5597	5	5597	5	0.00
09/05/2023	R209 On 02-November-23			Bond Future	11.86	65.4890	11.8583	65.4890	2.00
09/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	1562	2	1562	2	0.00
09/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	1524	2	1524	2	0.00
09/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	1543	2	1543	2	0.00
09/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	4049	4	4049	4	0.00
09/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	4079	4	4079	4	0.00
09/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	4018	4	4018	4	0.00
09/05/2023	R209 On 01-February-24			Bond Future	11.96	66.9252	11.9571	66.9252	0.00
09/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	3657	4	3657	4	0.00
09/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	3630	4	3630	4	0.00
09/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	3683	4	3683	4	0.00
09/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	2842	3	2842	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
09/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	2861	3	2861	3	0.00
09/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	2881	3	2881	3	0.00
09/05/2023	R209 On 02-May-24			Bond Future	12.05	65.2764	12.0532	65.2764	0.00
09/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1875	2	1875	2	0.00
09/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1859	2	1859	2	0.00
09/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1843	2	1843	2	0.00
09/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	6068	6	6068	6	0.00
09/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	6034	5	6034	5	0.00
09/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	6000	5	6000	5	0.00
09/05/2023	R209 On 01-August-24			Bond Future	12.18	66.6227	12.1798	66.6227	0.00
09/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	3000	3	3000	3	0.00
09/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	2979	3	2979	3	0.00
09/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	3022	3	3022	3	0.00
09/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	4764	4	4764	4	0.00
09/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	4789	4	4789	4	0.00
09/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	4814	4	4814	4	0.00
09/05/2023	R210 On 04-May-23			Bond Future	225.25	225.2506	225.2506	225.2506	0.00
09/05/2023	R210 On 03-August-23			Bond Future	229.61	229.7942	229.6130	229.7942	371.00
09/05/2023	R210 On 02-November-23			Bond Future	231.46	231.6437	231.4579	231.6437	0.00
09/05/2023	R210 On 01-February-24			Bond Future	236.59	236.7772	236.5875	236.7772	0.00
09/05/2023	R210 On 02-May-24			Bond Future	238.65	238.8485	238.6546	238.8485	0.00
09/05/2023	R210 On 01-August-24			Bond Future	243.65	243.8433	243.6466	243.8433	0.00
09/05/2023	R213 On 04-May-23			Bond Future	10.52	82.8742	10.5200	82.8742	0.00
09/05/2023	R213 On 03-August-23			Bond Future	10.86	84.2831	10.8565	84.2831	23,043.00
09/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	3822	4	3822	4	0.00
09/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	3856	4	3856	4	0.00
09/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	3889	5	3889	5	0.00
09/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	572	0	572	0	0.00
09/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	564	0	564	0	0.00
09/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	580	0	580	0	0.00
09/05/2023	R213 On 02-November-23			Bond Future	10.95	82.5615	10.9509	82.5615	220.00
09/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	2720	3	2720	3	0.00
09/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	2745	3	2745	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
09/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	2770	3	2770	3	0.00
09/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	2003	2	2003	2	0.00
09/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	2020	2	2020	2	0.00
09/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	2038	2	2038	2	0.00
09/05/2023	R213 On 01-February-24			Bond Future	11.05	84.3722	11.0524	84.3722	0.00
09/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	4523	5	4523	5	0.00
09/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	4468	5	4468	5	0.00
09/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	4496	5	4496	5	0.00
09/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	1794	2	1794	2	0.00
09/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	1806	2	1806	2	0.00
09/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	1781	2	1781	2	0.00
09/05/2023	R213 On 02-May-24			Bond Future	11.14	82.7095	11.1407	82.7095	0.00
09/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	1444	2	1444	2	0.00
09/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	1459	2	1459	2	0.00
09/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	1474	2	1474	2	0.00
09/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	5009	4	5009	4	0.00
09/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	5037	4	5037	4	0.00
09/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	5066	5	5066	5	0.00
09/05/2023	R213 On 01-August-24			Bond Future	11.27	84.4175	11.2713	84.4175	0.00
09/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	2540	3	2540	3	0.00
09/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	2502	3	2502	3	0.00
09/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	2521	3	2521	3	0.00
09/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	4137	4	4137	4	0.00
09/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	4159	4	4159	4	0.00
09/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	4115	4	4115	4	0.00
09/05/2023	R214 On 04-May-23			Bond Future	11.76	62.3561	11.7550	62.3561	0.00
09/05/2023	R214 On 03-August-23			Bond Future	12.15	63.0759	12.1533	63.0759	18,792.00
09/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	1962	2	1962	2	0.00
09/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	1911	2	1911	2	0.00
09/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	1937	2	1937	2	0.00
09/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	1952	2	1952	2	0.00
09/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	1975	2	1975	2	0.00
09/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	1930	2	1930	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
09/05/2023	R214 On 02-November-23			Bond Future	12.26	61.1466	12.2557	61.1466	0.00
09/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	1112	1	1112	1	0.00
09/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	1143	1	1143	1	0.00
09/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	1128	1	1128	1	0.00
09/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	5146	5	5146	5	0.00
09/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	5109	4	5109	4	0.00
09/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	5071	4	5071	4	0.00
09/05/2023	R214 On 01-February-24			Bond Future	12.36	62.4876	12.3631	62.4876	0.00
09/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	2858	3	2858	3	0.00
09/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	2882	3	2882	3	0.00
09/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	2905	3	2905	3	0.00
09/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3870	3	3870	3	0.00
09/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3894	3	3894	3	0.00
09/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3919	3	3919	3	0.00
09/05/2023	R214 On 02-May-24			Bond Future	12.46	60.5872	12.4599	60.5872	0.00
09/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1764	2	1764	2	0.00
09/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1732	2	1732	2	0.00
09/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1748	2	1748	2	0.00
09/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	6627	6	6627	6	0.00
09/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	6664	6	6664	6	0.00
09/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	6591	6	6591	6	0.00
09/05/2023	R214 On 01-August-24			Bond Future	12.58	61.8370	12.5838	61.8370	0.00
09/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	3136	4	3136	4	0.00
09/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	3158	4	3158	4	0.00
09/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	3179	4	3179	4	0.00
09/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5067	5	5067	5	0.00
09/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	5093	5	5093	5	0.00
09/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	5119	5	5119	5	0.00
09/05/2023	R248 On 04-May-23			Bond Future	11.88	76.8230	11.8750	76.8230	0.00
09/05/2023	R248 On 03-August-23			Bond Future	12.28	77.6540	12.2782	77.6540	240,111.00
09/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	1913	2	1913	2	0.00
09/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	1941	2	1941	2	0.00
09/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	1969	2	1969	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
09/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2965	2	2965	2	0.00
09/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	2997	2	2997	2	0.00
09/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	3029	3	3029	3	0.00
09/05/2023	R248 On 02-November-23			Bond Future	12.39	74.8990	12.3857	74.8990	11,069.00
09/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	1284	2	1284	2	0.00
09/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	1249	2	1249	2	0.00
09/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	1267	2	1267	2	0.00
09/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	6790	6	6790	6	0.00
09/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	6886	6	6886	6	0.00
09/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	6838	6	6838	6	0.00
09/05/2023	R248 On 01-February-24			Bond Future	12.50	76.5416	12.4987	76.5416	0.00
09/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	3220	4	3220	4	0.00
09/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	3166	4	3166	4	0.00
09/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	3193	4	3193	4	0.00
09/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	5218	5	5218	5	0.00
09/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	5251	5	5251	5	0.00
09/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	5185	5	5185	5	0.00
09/05/2023	R248 On 02-May-24			Bond Future	12.60	73.8130	12.6007	73.8130	13,000.00
09/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	2000	2	2000	2	0.00
09/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1964	2	1964	2	0.00
09/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1982	2	1982	2	0.00
09/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	8784	8	8784	8	0.00
09/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	8878	8	8878	8	0.00
09/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	8831	8	8831	8	0.00
09/05/2023	R248 On 01-August-24			Bond Future	12.73	75.3348	12.7307	75.3348	0.00
09/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	3933	4	3933	4	0.00
09/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	3880	4	3880	4	0.00
09/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	3907	4	3907	4	0.00
09/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	6282	6	6282	6	0.00
09/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	6314	6	6314	6	0.00
09/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	6250	6	6250	6	0.00