



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 August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	2025 On 02-November-23			Bond Future	173.06	173.0500	173.0634	173.0500	5,538.00
15/08/2023	2025 On 01-February-24			Bond Future	175.22	175.2067	175.2194	175.2067	214.00
15/08/2023	2025 On 02-May-24			Bond Future	179.21	179.2009	179.2142	179.2009	0.00
15/08/2023	2025 On 01-August-24			Bond Future	181.50	181.4903	181.5030	181.4903	0.00
15/08/2023	2025 On 07-November-24			Bond Future	185.74	185.7221	185.7361	185.7221	0.00
15/08/2023	2029 On 02-November-23			Bond Future	125.25	125.0632	125.2520	125.0632	1,287.00
15/08/2023	2029 On 01-February-24			Bond Future	128.11	127.9125	128.1055	127.9125	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2023	2029 On 02-May-24			Bond Future	129.66	129.4676	129.6648	129.4676	0.00
15/08/2023	2029 On 01-August-24			Bond Future	132.65	132.4431	132.6450	132.4431	0.00
15/08/2023	2029 On 07-November-24			Bond Future	134.35	134.1389	134.3452	134.1389	0.00
15/08/2023	2030 On 02-November-23			Bond Future	10.41	91.4125	10.4084	91.4125	89,672.00
15/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	624	1	624	1	500.00
15/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4990	5	4990	5	0.00
15/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7483	8	7483	8	0.00
15/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2576	3	2576	3	0.00
15/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2033	2	2033	2	500.00
15/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3485	4	3485	4	500.00
15/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	314	0	314	0	800.00
15/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	879	1	879	1	800.00
15/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4508	5	4508	5	0.00
15/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2548	3	2548	3	0.00
15/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1484	2	1484	2	500.00
15/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2520	3	2520	3	0.00
15/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	897	1	897	1	0.00
15/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	884	1	884	1	0.00
15/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	352	0	352	0	500.00
15/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	92	0	92	0	500.00
15/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2311	2	2311	2	0.00
15/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3916	4	3916	4	0.00
15/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	564	1	564	1	0.00
15/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1561	2	1561	2	0.00
15/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1152	1	1152	1	0.00
15/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	872	1	872	1	0.00
15/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	284	0	284	0	800.00
15/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2830	3	2830	3	0.00
15/08/2023	2030 On 01-February-24			Bond Future	10.47	89.4674	10.4729	89.4674	0.00
15/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6820	7	6820	7	0.00
15/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5707	6	5707	6	0.00
15/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6052	6	6052	6	0.00
15/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4493	5	4493	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
15/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4523	5	4523	5	0.00
15/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2046	2	2046	2	500.00
15/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4376	4	4376	4	0.00
15/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1449	2	1449	2	400.00
15/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	780	1	780	1	400.00
15/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1170	1	1170	1	500.00
15/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6021	6	6021	6	0.00
15/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4552	5	4552	5	0.00
15/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1605	2	1605	2	200.00
15/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1228	1	1228	1	1,360.00
15/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3508	4	3508	4	0.00
15/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1335	1	1335	1	500.00
15/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3282	3	3282	3	0.00
15/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3468	3	3468	3	0.00
15/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2887	3	2887	3	0.00
15/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4545	4	4545	4	0.00
15/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3578	3	3578	3	0.00
15/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	998	1	998	1	0.00
15/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	639	1	639	1	500.00
15/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	633	1	633	1	500.00
15/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	504	0	504	0	400.00
15/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3105	3	3105	3	0.00
15/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1055	1	1055	1	1,360.00
15/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2384	2	2384	2	0.00
15/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1398	1	1398	1	700.00
15/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1007	1	1007	1	0.00
15/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1017	1	1017	1	0.00
15/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	701	1	701	1	200.00
15/08/2023	2030 On 02-May-24			Bond Future	10.55	91.4857	10.5473	91.4857	0.00
15/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6290	6	6290	6	0.00
15/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1908	2	1908	2	1,000.00
15/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9880	10	9880	10	0.00
15/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4020	4	4020	4	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
15/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1382	1	1382	1	0.00
15/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7583	8	7583	8	0.00
15/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2822	3	2822	3	500.00
15/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3279	3	3279	3	1,080.00
15/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1368	1	1368	1	0.00
15/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1159	1	1159	1	1,000.00
15/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1354	1	1354	1	0.00
15/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4314	4	4314	4	0.00
15/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4736	5	4736	5	0.00
15/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4287	4	4287	4	0.00
15/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2214	2	2214	2	0.00
15/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1802	2	1802	2	0.00
15/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2536	2	2536	2	0.00
15/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	722	1	722	1	1,080.00
15/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4260	4	4260	4	0.00
15/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	334	0	334	0	500.00
15/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3448	3	3448	3	0.00
15/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1014	1	1014	1	1,000.00
15/08/2023	2030 On 01-August-24			Bond Future	10.63	89.5616	10.6252	89.5616	0.00
15/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2457	3	2457	3	0.00
15/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2420	2	2420	2	0.00
15/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2438	3	2438	3	0.00
15/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3376	3	3376	3	0.00
15/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3396	3	3396	3	0.00
15/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3357	3	3357	3	0.00
15/08/2023	2030 On 07-November-24			Bond Future	10.75	91.6211	10.7461	91.6211	0.00
15/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3130	3	3130	3	0.00
15/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3150	3	3150	3	0.00
15/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3171	3	3171	3	0.00
15/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3120	3	3120	3	0.00
15/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3136	3	3136	3	0.00
15/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3153	3	3153	3	0.00
15/08/2023	2032 On 02-November-23			Bond Future	11.22	85.2434	11.2206	85.2434	196,064.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	570	1	570	1	500.00
15/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3484	4	3484	4	0.00
15/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5218	5	5218	5	0.00
15/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	1954	2	1954	2	0.00
15/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2582	3	2582	3	0.00
15/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	2892	3	2892	3	0.00
15/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1797	2	1797	2	0.00
15/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1823	2	1823	2	0.00
15/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1481	2	1481	2	500.00
15/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	333	0	333	0	7,750.00
15/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	583	1	583	1	500.00
15/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	3900	4	3900	4	0.00
15/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1849	2	1849	2	0.00
15/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	751	1	751	1	500.00
15/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1281	1	1281	1	0.00
15/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2343	2	2343	2	500.00
15/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2107	2	2107	2	0.00
15/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1756	2	1756	2	0.00
15/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	735	1	735	1	0.00
15/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1261	1	1261	1	500.00
15/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3667	3	3667	3	0.00
15/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3704	3	3704	3	0.00
15/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1778	2	1778	2	0.00
15/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3237	3	3237	3	0.00
15/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1800	2	1800	2	0.00
15/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1106	1	1106	1	15,500.00
15/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1671	2	1671	2	500.00
15/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	441	0	441	0	500.00
15/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	868	1	868	1	500.00
15/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4629	4	4629	4	0.00
15/08/2023	2032 On 01-February-24			Bond Future	11.31	87.1653	11.3107	87.1653	0.00
15/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6737	7	6737	7	0.00
15/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4209	4	4209	4	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
15/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1508	2	1508	2	1,200.00
15/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6323	7	6323	7	0.00
15/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7121	7	7121	7	0.00
15/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4148	4	4148	4	0.00
15/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4178	4	4178	4	0.00
15/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1545	2	1545	2	200.00
15/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2177	2	2177	2	500.00
15/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	3909	4	3909	4	0.00
15/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1224	1	1224	1	500.00
15/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	544	1	544	1	1,200.00
15/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6917	7	6917	7	0.00
15/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1889	2	1889	2	200.00
15/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3216	3	3216	3	0.00
15/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1753	2	1753	2	0.00
15/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1767	2	1767	2	0.00
15/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	820	1	820	1	500.00
15/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4133	4	4133	4	0.00
15/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1738	2	1738	2	0.00
15/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	4072	4	4072	4	0.00
15/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4680	4	4680	4	0.00
15/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	902	1	902	1	1,200.00
15/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	1000	1	1000	1	200.00
15/08/2023	2032 On 02-May-24			Bond Future	11.41	84.9692	11.4069	84.9692	0.00
15/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9128	9	9128	9	0.00
15/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2522	3	2522	3	500.00
15/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3120	3	3120	3	1,550.00
15/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1574	2	1574	2	500.00
15/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1510	2	1510	2	0.00
15/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1494	2	1494	2	0.00
15/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7688	8	7688	8	0.00
15/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8584	9	8584	9	0.00
15/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2051	2	2051	2	1,000.00
15/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1526	2	1526	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
15/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1237	1	1237	1	1,000.00
15/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1673	2	1673	2	1,550.00
15/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5221	5	5221	5	0.00
15/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6196	6	6196	6	0.00
15/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5509	5	5509	5	0.00
15/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4596	4	4596	4	0.00
15/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	978	1	978	1	500.00
15/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5574	5	5574	5	0.00
15/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5542	5	5542	5	0.00
15/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5412	5	5412	5	0.00
15/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3380	3	3380	3	0.00
15/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3985	4	3985	4	0.00
15/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	840	1	840	1	1,550.00
15/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1221	1	1221	1	1,000.00
15/08/2023	2032 On 01-August-24			Bond Future	11.51	86.9020	11.5057	86.9020	0.00
15/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2555	3	2555	3	0.00
15/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2576	3	2576	3	0.00
15/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2597	3	2597	3	0.00
15/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4202	4	4202	4	0.00
15/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4226	4	4226	4	0.00
15/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4251	4	4251	4	0.00
15/08/2023	2032 On 07-November-24			Bond Future	11.65	84.7348	11.6514	84.7348	0.00
15/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3473	4	3473	4	0.00
15/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3427	4	3427	4	0.00
15/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3450	4	3450	4	0.00
15/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4196	4	4196	4	0.00
15/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4217	4	4217	4	0.00
15/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4175	4	4175	4	0.00
15/08/2023	2033 On 02-November-23			Bond Future	119.75	119.6548	119.7495	119.6548	2,258.00
15/08/2023	2033 On 01-February-24			Bond Future	122.48	122.3809	122.4777	122.3809	6,141.00
15/08/2023	2033 On 02-May-24			Bond Future	123.81	123.7149	123.8137	123.7149	0.00
15/08/2023	2033 On 01-August-24			Bond Future	126.66	126.5583	126.6594	126.5583	0.00
15/08/2023	2033 On 07-November-24			Bond Future	128.12	128.0188	128.1220	128.0188	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
15/08/2023	2037 On 02-November-23			Bond Future	12.32	77.9124	12.3207	77.9124	63,984.00
15/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	585	1	585	1	0.00
15/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	598	1	598	1	0.00
15/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1401	2	1401	2	731.00
15/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	611	1	611	1	0.00
15/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2747	3	2747	3	731.00
15/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	7904	8	7904	8	0.00
15/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	296	0	296	0	731.00
15/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1712	2	1712	2	0.00
15/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4793	5	4793	5	0.00
15/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4749	5	4749	5	0.00
15/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	3003	3	3003	3	0.00
15/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4705	4	4705	4	0.00
15/08/2023	2037 On 01-February-24			Bond Future	12.43	75.4126	12.4323	75.4126	76,958.00
15/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8148	8	8148	8	0.00
15/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2254	2	2254	2	2,500.00
15/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2807	3	2807	3	0.00
15/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2834	3	2834	3	0.00
15/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	2860	3	2860	3	0.00
15/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4648	5	4648	5	0.00
15/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2144	2	2144	2	2,500.00
15/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	974	1	974	1	2,500.00
15/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	4051	4	4051	4	0.00
15/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3391	3	3391	3	0.00
15/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3416	3	3416	3	0.00
15/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3442	3	3442	3	0.00
15/08/2023	2037 On 02-May-24			Bond Future	12.55	77.1137	12.5508	77.1137	0.00
15/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1376	1	1376	1	0.00
15/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1391	1	1391	1	0.00
15/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1407	1	1407	1	0.00
15/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7353	7	7353	7	0.00
15/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7395	7	7395	7	0.00
15/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7312	7	7312	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
15/08/2023	2037 On 01-August-24			Bond Future	12.67	74.6118	12.6748	74.6118	0.00
15/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	2980	3	2980	3	0.00
15/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	2936	3	2936	3	0.00
15/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	2958	3	2958	3	0.00
15/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5905	6	5905	6	0.00
15/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5936	6	5936	6	0.00
15/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5875	6	5875	6	0.00
15/08/2023	2037 On 07-November-24			Bond Future	12.83	76.3251	12.8304	76.3251	0.00
15/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	3964	4	3964	4	0.00
15/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	3989	4	3989	4	0.00
15/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4014	4	4014	4	0.00
15/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5201	5	5201	5	0.00
15/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5227	5	5227	5	0.00
15/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5252	5	5252	5	0.00
15/08/2023	2038 On 02-November-23			Bond Future	130.39	130.3926	130.3863	130.3926	4,669.00
15/08/2023	2038 On 01-February-24			Bond Future	131.35	131.3543	131.3467	131.3543	0.00
15/08/2023	2038 On 02-May-24			Bond Future	134.34	134.3485	134.3411	134.3485	0.00
15/08/2023	2038 On 01-August-24			Bond Future	135.37	135.3780	135.3693	135.3780	0.00
15/08/2023	2038 On 07-November-24			Bond Future	138.52	138.5327	138.5245	138.5327	0.00
15/08/2023	2040 On 02-November-23			Bond Future	12.57	78.2579	12.5683	78.2579	38,373.00
15/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3604	4	3604	4	0.00
15/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1135	1	1135	1	875.00
15/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	404	0	404	0	0.00
15/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	634	1	634	1	128.00
15/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	316	0	316	0	875.00
15/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	385	0	385	0	0.00
15/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6188	6	6188	6	0.00
15/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	394	0	394	0	0.00
15/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2389	3	2389	3	128.00
15/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2215	2	2215	2	0.00
15/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	628	1	628	1	128.00
15/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	6053	6	6053	6	0.00
15/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3787	4	3787	4	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
15/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	6157	6	6157	6	0.00
15/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6585	6	6585	6	0.00
15/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	5063	5	5063	5	0.00
15/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1440	1	1440	1	875.00
15/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	6105	6	6105	6	0.00
15/08/2023	2040 On 01-February-24			Bond Future	12.68	75.5154	12.6832	75.5154	91,893.00
15/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2433	3	2433	3	0.00
15/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2383	3	2383	3	0.00
15/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2408	3	2408	3	0.00
15/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4306	4	4306	4	0.00
15/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4337	4	4337	4	0.00
15/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4275	4	4275	4	0.00
15/08/2023	2040 On 02-May-24			Bond Future	12.80	77.2187	12.8044	77.2187	0.00
15/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1379	1	1379	1	0.00
15/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1349	1	1349	1	0.00
15/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1364	1	1364	1	0.00
15/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	8144	8	8144	8	0.00
15/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8236	8	8236	8	0.00
15/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8190	8	8190	8	0.00
15/08/2023	2040 On 01-August-24			Bond Future	12.93	74.4688	12.9312	74.4688	0.00
15/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2984	3	2984	3	0.00
15/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3006	3	3006	3	0.00
15/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3030	3	3030	3	0.00
15/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6235	6	6235	6	0.00
15/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6267	6	6267	6	0.00
15/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6301	6	6301	6	0.00
15/08/2023	2040 On 07-November-24			Bond Future	13.09	76.1780	13.0880	76.1780	0.00
15/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4254	4	4254	4	0.00
15/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4201	4	4201	4	0.00
15/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4228	4	4228	4	0.00
15/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5467	5	5467	5	0.00
15/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5494	5	5494	5	0.00
15/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5441	5	5441	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
15/08/2023	2044 On 02-November-23			Bond Future	12.64	74.4577	12.6352	74.4577	52,345.00
15/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	315	0	315	0	0.00
15/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	323	0	323	0	0.00
15/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2683	3	2683	3	0.00
15/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	860	1	860	1	5,860.00
15/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	331	0	331	0	0.00
15/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3508	0	3508	0	0.00
15/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1543	0	1543	0	6,375.00
15/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6636	6	6636	6	0.00
15/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	4512	4	4512	4	0.00
15/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	2054	2	2054	2	5,860.00
15/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6691	6	6691	6	0.00
15/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6746	6	6746	6	0.00
15/08/2023	2044 On 01-February-24			Bond Future	12.75	71.7548	12.7465	71.7548	31,817.00
15/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2060	2	2060	2	0.00
15/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2084	2	2084	2	0.00
15/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2107	2	2107	2	0.00
15/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4660	4	4660	4	0.00
15/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4694	5	4694	5	0.00
15/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4728	5	4728	5	0.00
15/08/2023	2044 On 02-May-24			Bond Future	12.86	73.3732	12.8635	73.3732	0.00
15/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1373	1	1373	1	0.00
15/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1389	1	1389	1	0.00
15/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1404	1	1404	1	0.00
15/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8300	8	8300	8	0.00
15/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8347	8	8347	8	0.00
15/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8394	8	8394	8	0.00
15/08/2023	2044 On 01-August-24			Bond Future	12.99	70.6610	12.9855	70.6610	0.00
15/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2888	3	2888	3	0.00
15/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2843	3	2843	3	0.00
15/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2865	3	2865	3	0.00
15/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6688	6	6688	6	0.00
15/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6723	7	6723	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
15/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6653	6	6653	6	0.00
15/08/2023	2044 On 07-November-24			Bond Future	13.14	72.2825	13.1358	72.2825	0.00
15/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4329	5	4329	5	0.00
15/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4356	5	4356	5	0.00
15/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4382	5	4382	5	0.00
15/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5510	5	5510	5	0.00
15/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5536	5	5536	5	0.00
15/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5563	5	5563	5	0.00
15/08/2023	2046 On 02-November-23			Bond Future	113.38	113.3860	113.3804	113.3860	16,148.00
15/08/2023	2046 On 01-February-24			Bond Future	115.96	115.9693	115.9636	115.9693	0.00
15/08/2023	2046 On 02-May-24			Bond Future	116.47	116.4744	116.4680	116.4744	0.00
15/08/2023	2046 On 01-August-24			Bond Future	119.14	119.1508	119.1445	119.1508	0.00
15/08/2023	2046 On 07-November-24			Bond Future	119.73	119.7385	119.7313	119.7385	0.00
15/08/2023	2050 On 02-November-23			Bond Future	115.50	114.9064	115.4986	114.9064	14,087.00
15/08/2023	2050 On 01-February-24			Bond Future	115.89	115.2860	115.8904	115.2860	0.00
15/08/2023	2050 On 02-May-24			Bond Future	118.53	117.9140	118.5323	117.9140	0.00
15/08/2023	2050 On 01-August-24			Bond Future	118.96	118.3292	118.9606	118.3292	0.00
15/08/2023	2050 On 07-November-24			Bond Future	121.73	121.0860	121.7328	121.0860	0.00
15/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	AL37 On 02-November-23			Index Future	907.73	908.7810	907.7300	908.7810	0.00
15/08/2023	AL37 On 01-February-24			Index Future	928.19	929.2660	928.1900	929.2660	0.00
15/08/2023	AL37 On 02-May-24			Index Future	949.15	950.2430	949.1450	950.2430	0.00
15/08/2023	AL37 On 01-August-24			Index Future	970.76	971.8830	970.7610	971.8830	0.00
15/08/2023	AL37 On 07-November-24			Index Future	993.22	994.3620	993.2190	994.3620	0.00
15/08/2023	AL7T On 02-November-23			Index Future	1030.09	1033.4610	1030.0870	1033.4610	0.00
15/08/2023	AL7T On 01-February-24			Index Future	1053.31	1056.7570	1053.3050	1056.7570	0.00
15/08/2023	AL7T On 02-May-24			Index Future	1077.09	1080.6120	1077.0850	1080.6120	0.00
15/08/2023	AL7T On 01-August-24			Index Future	1101.61	1105.2200	1101.6140	1105.2200	0.00
15/08/2023	AL7T On 07-November-24			Index Future	1127.10	1130.7840	1127.1000	1130.7840	0.00
15/08/2023	ALBI On 02-November-23			Index Future	899.15	901.7860	899.1520	901.7860	106.00
15/08/2023	ALBI On 01-February-24			Index Future	919.42	922.1130	919.4190	922.1130	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
15/08/2023	ALBI On 02-May-24			Index Future	940.18	942.9290	940.1760	942.9290	0.00
15/08/2023	ALBI On 01-August-24			Index Future	961.59	964.4020	961.5870	964.4020	0.00
15/08/2023	ALBI On 07-November-24			Index Future	983.83	986.7090	983.8340	986.7090	0.00
15/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2023	ES33 On 02-November-23			Bond Future	12.80	72.0990	12.7994	72.0990	0.00
15/08/2023	ES33 On 01-February-24			Bond Future	12.95	73.7417	12.9452	73.7417	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
15/08/2023	ES33 On 02-May-24			Bond Future	13.10	71.6224	13.0954	71.6224	0.00
15/08/2023	ES33 On 01-August-24			Bond Future	13.25	73.2673	13.2494	73.2673	0.00
15/08/2023	ES33 On 07-November-24			Bond Future	13.46	71.1666	13.4584	71.1666	0.00
15/08/2023	ES42 On 02-November-23			Bond Future	13.26	68.0051	13.2640	68.0051	0.00
15/08/2023	ES42 On 01-February-24			Bond Future	13.40	69.5547	13.3970	69.5547	0.00
15/08/2023	ES42 On 02-May-24			Bond Future	13.54	66.8771	13.5389	66.8771	0.00
15/08/2023	ES42 On 01-August-24			Bond Future	13.68	68.4121	13.6812	68.4121	0.00
15/08/2023	ES42 On 07-November-24			Bond Future	13.87	65.7319	13.8678	65.7319	0.00
15/08/2023	GOVI On 02-November-23			GOVI	886.30	888.9150	886.3020	888.9150	839.00
15/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	5020	3	5020	3	0.00
15/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	4920	3	4920	3	0.00
15/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	4820	3	4820	3	0.00
15/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 01-February-24			GOVI	906.28	908.9520	906.2800	908.9520	0.00
15/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	263000	29	263000	29	0.00
15/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	262900	29	262900	29	0.00
15/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	262800	29	262800	29	0.00
15/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 02-May-24			GOVI	926.74	929.4710	926.7400	929.4710	0.00
15/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	242300	21	242300	21	0.00
15/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	242400	22	242400	22	0.00
15/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	242500	22	242500	22	0.00
15/08/2023	GOVI On 01-August-24			GOVI	947.85	950.6370	947.8450	950.6370	0.00
15/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	44750	7	44750	7	0.00
15/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	44650	7	44650	7	0.00
15/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	44550	7	44550	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
15/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 07-November-24			GOVI	969.77	972.6260	969.7740	972.6260	0.00
15/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	209740	24	209740	24	0.00
15/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	209940	24	209940	24	0.00
15/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	209840	24	209840	24	0.00
15/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
15/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2023	IGOV On 02-November-23			Index Future	336.93	336.5540	336.9330	336.5540	515.00
15/08/2023	IGOV On 01-February-24			Index Future	344.61	344.2220	344.6080	344.2220	0.00
15/08/2023	IGOV On 02-May-24			Index Future	352.47	352.0710	352.4670	352.0710	0.00
15/08/2023	IGOV On 01-August-24			Index Future	360.57	360.1650	360.5710	360.1650	0.00
15/08/2023	IGOV On 07-November-24			Index Future	369.00	368.5770	368.9950	368.5770	0.00
15/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5850	8.4100	91.5850	0.00
15/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.42	91.5850	8.4200	91.5850	0.00
15/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.49	91.5250	8.4850	91.5250	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
15/08/2023	JBAF On	15-November-23			Jibar Tradeable Future	8.50	91.5300	8.4950	91.5300	0.00
15/08/2023	JBAF On	20-December-23			Jibar Tradeable Future	8.51	91.5250	8.5100	91.5250	0.00
15/08/2023	JBAF On	17-January-24			Jibar Tradeable Future	8.51	91.5300	8.5100	91.5300	0.00
15/08/2023	JBAF On	20-March-24			Jibar Tradeable Future	8.48	91.6050	8.4750	91.6050	0.00
15/08/2023	JBAF On	19-June-24			Jibar Tradeable Future	8.33	91.7700	8.3300	91.7700	0.00
15/08/2023	JBAF On	18-September-24			Jibar Tradeable Future	8.22	91.8950	8.2200	91.8950	0.00
15/08/2023	JBAF On	18-December-24			Jibar Tradeable Future	8.11	92.0300	8.1100	92.0300	0.00
15/08/2023	JBAF On	19-March-25			Jibar Tradeable Future	8.02	92.1000	8.0200	92.1000	0.00
15/08/2023	JBAF On	18-June-25			Jibar Tradeable Future	7.99	92.1300	7.9850	92.1300	0.00
15/08/2023	R035 On	02-November-23			Bond Future	11.96	83.1171	11.9614	83.1171	168,416.00
15/08/2023	R035 On	02-November-23	10.62	Call	Bond Future	135	0	135	0	400.00
15/08/2023	R035 On	02-November-23	12.24	Call	Bond Future	3011	3	3011	3	731.00
15/08/2023	R035 On	02-November-23	11.43	Call	Bond Future	944	1	944	1	0.00
15/08/2023	R035 On	02-November-23	11.74	Call	Bond Future	1586	2	1586	2	731.00
15/08/2023	R035 On	02-November-23	11.12	Call	Bond Future	500	1	500	1	400.00
15/08/2023	R035 On	02-November-23	11.41	Call	Bond Future	909	1	909	1	0.00
15/08/2023	R035 On	02-November-23	12.85	Call	Bond Future	5225	6	5225	6	0.00
15/08/2023	R035 On	02-November-23	13.59	Call	Bond Future	8244	9	8244	9	0.00
15/08/2023	R035 On	02-November-23	11.42	Call	Bond Future	927	1	927	1	0.00
15/08/2023	R035 On	02-November-23	11.42	Put	Bond Future	3857	4	3857	4	0.00
15/08/2023	R035 On	02-November-23	13.59	Put	Bond Future	255	0	255	0	731.00
15/08/2023	R035 On	02-November-23	12.85	Put	Bond Future	720	1	720	1	400.00
15/08/2023	R035 On	02-November-23	11.41	Put	Bond Future	3895	4	3895	4	0.00
15/08/2023	R035 On	02-November-23	11.74	Put	Bond Future	2767	3	2767	3	0.00
15/08/2023	R035 On	02-November-23	11.43	Put	Bond Future	3819	4	3819	4	0.00
15/08/2023	R035 On	02-November-23	12.24	Put	Bond Future	1559	1	1559	1	0.00
15/08/2023	R035 On	02-November-23	10.62	Put	Bond Future	7674	7	7674	7	0.00
15/08/2023	R035 On	02-November-23	11.12	Put	Bond Future	5118	5	5118	5	0.00
15/08/2023	R035 On	01-February-24			Bond Future	12.07	84.9909	12.0741	84.9909	0.00
15/08/2023	R035 On	01-February-24	12.20	Call	Bond Future	3424	4	3424	4	0.00
15/08/2023	R035 On	01-February-24	11.12	Call	Bond Future	1011	1	1011	1	400.00
15/08/2023	R035 On	01-February-24	12.18	Call	Bond Future	3366	4	3366	4	0.00
15/08/2023	R035 On	01-February-24	13.46	Call	Bond Future	7751	8	7751	8	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
15/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3395	4	3395	4	0.00
15/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	468	1	468	1	400.00
15/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	8520	8	8520	8	0.00
15/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	6173	6	6173	6	0.00
15/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2820	3	2820	3	0.00
15/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2798	3	2798	3	0.00
15/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	1001	1	1001	1	400.00
15/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2776	3	2776	3	0.00
15/08/2023	R035 On 02-May-24			Bond Future	12.18	82.3949	12.1832	82.3949	0.00
15/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1580	2	1580	2	0.00
15/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1547	2	1547	2	0.00
15/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1564	2	1564	2	0.00
15/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6792	7	6792	7	0.00
15/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6831	7	6831	7	0.00
15/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6752	7	6752	7	0.00
15/08/2023	R035 On 01-August-24			Bond Future	12.29	84.2694	12.2938	84.2694	0.00
15/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	2919	3	2919	3	0.00
15/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	2942	3	2942	3	0.00
15/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	2965	3	2965	3	0.00
15/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5462	5	5462	5	0.00
15/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5491	5	5491	5	0.00
15/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5432	5	5432	5	0.00
15/08/2023	R035 On 07-November-24			Bond Future	12.45	81.6925	12.4521	81.6925	0.00
15/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	3836	4	3836	4	0.00
15/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3787	4	3787	4	0.00
15/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3811	4	3811	4	0.00
15/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	5155	5	5155	5	0.00
15/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	5180	5	5180	5	0.00
15/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	5129	5	5129	5	0.00
15/08/2023	R053 On 02-November-23			Bond Future	12.46	95.0664	12.4616	95.0664	5,189.00
15/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4672	5	4672	5	0.00
15/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4580	5	4580	5	0.00
15/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4626	5	4626	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
15/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2067	2	2067	2	0.00
15/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2091	2	2091	2	0.00
15/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2043	2	2043	2	0.00
15/08/2023	R053 On 01-February-24			Bond Future	12.57	97.2097	12.5654	97.2097	0.00
15/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6076	6	6076	6	0.00
15/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	5990	6	5990	6	0.00
15/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6033	6	6033	6	0.00
15/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3445	3	3445	3	0.00
15/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3496	3	3496	3	0.00
15/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3470	3	3470	3	0.00
15/08/2023	R053 On 02-May-24			Bond Future	12.67	93.5370	12.6738	93.5370	0.00
15/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	6971	7	6971	7	0.00
15/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7012	7	7012	7	0.00
15/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7053	7	7053	7	0.00
15/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4573	4	4573	4	0.00
15/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4547	4	4547	4	0.00
15/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4521	4	4521	4	0.00
15/08/2023	R053 On 01-August-24			Bond Future	12.78	95.6642	12.7833	95.6642	0.00
15/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7627	8	7627	8	0.00
15/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7547	8	7547	8	0.00
15/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7587	8	7587	8	0.00
15/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5158	5	5158	5	0.00
15/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5184	5	5184	5	0.00
15/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5132	5	5132	5	0.00
15/08/2023	R053 On 07-November-24			Bond Future	12.93	91.9911	12.9289	91.9911	0.00
15/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6317	7	6317	7	0.00
15/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6245	6	6245	6	0.00
15/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6281	7	6281	7	0.00
15/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	7137	7	7137	7	0.00
15/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	7204	7	7204	7	0.00
15/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	7170	7	7170	7	0.00
15/08/2023	R186 On 02-November-23			Bond Future	9.03	107.9930	9.0292	107.9930	133,109.00
15/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1452	2	1452	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
15/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1471	2	1471	2	0.00
15/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3794	4	3794	4	0.00
15/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1048	1	1048	1	1,715.00
15/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1490	2	1490	2	0.00
15/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	482	0	482	0	0.00
15/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	76	0	76	0	1,715.00
15/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	490	0	490	0	0.00
15/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	498	0	498	0	0.00
15/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	718	1	718	1	0.00
15/08/2023	R186 On 01-February-24			Bond Future	9.02	105.1166	9.0151	105.1166	0.00
15/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2016	2	2016	2	0.00
15/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1999	2	1999	2	0.00
15/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1981	2	1981	2	0.00
15/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	743	1	743	1	0.00
15/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	758	1	758	1	0.00
15/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	751	1	751	1	0.00
15/08/2023	R186 On 02-May-24			Bond Future	9.00	107.4882	8.9974	107.4882	0.00
15/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	393	0	393	0	0.00
15/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2508	3	2508	3	2,030.00
15/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	387	0	387	0	0.00
15/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3712	4	3712	4	0.00
15/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	399	0	399	0	0.00
15/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2746	3	2746	3	0.00
15/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	810	1	810	1	0.00
15/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	491	0	491	0	2,030.00
15/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2782	3	2782	3	0.00
15/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2764	3	2764	3	0.00
15/08/2023	R186 On 01-August-24			Bond Future	8.97	104.6230	8.9668	104.6230	0.00
15/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1131	1	1131	1	0.00
15/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1109	1	1109	1	0.00
15/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1120	1	1120	1	0.00
15/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1705	2	1705	2	0.00
15/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1726	2	1726	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
15/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1715	2	1715	2	0.00
15/08/2023	R186 On 07-November-24			Bond Future	9.01	107.0295	9.0081	107.0295	0.00
15/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1608	2	1608	2	0.00
15/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1596	2	1596	2	0.00
15/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1620	2	1620	2	0.00
15/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1356	1	1356	1	0.00
15/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1363	1	1363	1	0.00
15/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1349	1	1349	1	0.00
15/08/2023	R197 On 02-November-23			Bond Future	341.91	341.7784	341.9098	341.7784	0.00
15/08/2023	R202 On 02-November-23			Bond Future	258.30	258.3136	258.3000	258.3136	4,746.00
15/08/2023	R202 On 01-February-24			Bond Future	259.23	259.2484	259.2322	259.2484	460.00
15/08/2023	R202 On 02-May-24			Bond Future	265.14	265.1584	265.1423	265.1584	0.00
15/08/2023	R202 On 01-August-24			Bond Future	266.16	266.1774	266.1588	266.1774	0.00
15/08/2023	R202 On 07-November-24			Bond Future	272.36	272.3802	272.3625	272.3802	0.00
15/08/2023	R209 On 02-November-23			Bond Future	12.01	64.2318	12.0096	64.2318	26,959.00
15/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	612	1	612	1	0.00
15/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	587	1	587	1	0.00
15/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	599	1	599	1	0.00
15/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3812	4	3812	4	0.00
15/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3849	4	3849	4	0.00
15/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3775	4	3775	4	0.00
15/08/2023	R209 On 01-February-24			Bond Future	12.11	65.6799	12.1054	65.6799	1,690.00
15/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2731	3	2731	3	0.00
15/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2756	3	2756	3	0.00
15/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2781	3	2781	3	0.00
15/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2623	3	2623	3	0.00
15/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2644	3	2644	3	0.00
15/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2665	3	2665	3	0.00
15/08/2023	R209 On 02-May-24			Bond Future	12.21	64.0082	12.2058	64.0082	0.00
15/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1327	1	1327	1	0.00
15/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1299	1	1299	1	0.00
15/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1313	1	1313	1	0.00
15/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6181	6	6181	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
15/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6217	6	6217	6	0.00
15/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	6145	6	6145	6	0.00
15/08/2023	R209 On 01-August-24			Bond Future	12.31	65.4642	12.3078	65.4642	0.00
15/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2601	3	2601	3	0.00
15/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2621	3	2621	3	0.00
15/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2641	3	2641	3	0.00
15/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4954	5	4954	5	0.00
15/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4981	5	4981	5	0.00
15/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	5008	5	5008	5	0.00
15/08/2023	R209 On 07-November-24			Bond Future	12.45	63.8139	12.4468	63.8139	0.00
15/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3542	4	3542	4	0.00
15/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3498	4	3498	4	0.00
15/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3520	4	3520	4	0.00
15/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4521	4	4521	4	0.00
15/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4543	4	4543	4	0.00
15/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4498	4	4498	4	0.00
15/08/2023	R210 On 02-November-23			Bond Future	227.46	227.1313	227.4583	227.1313	70.00
15/08/2023	R210 On 01-February-24			Bond Future	232.64	232.3062	232.6404	232.3062	300.00
15/08/2023	R210 On 02-May-24			Bond Future	234.70	234.3602	234.7015	234.3602	0.00
15/08/2023	R210 On 01-August-24			Bond Future	240.10	239.7461	240.0956	239.7461	0.00
15/08/2023	R210 On 07-November-24			Bond Future	242.37	242.0172	242.3739	242.0172	0.00
15/08/2023	R213 On 02-November-23			Bond Future	10.93	82.0404	10.9266	82.0404	33,183.00
15/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2061	2	2061	2	0.00
15/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7342	8	7342	8	0.00
15/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2087	2	2087	2	0.00
15/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	2996	3	2996	3	731.00
15/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1642	2	1642	2	731.00
15/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2113	2	2113	2	0.00
15/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1241	1	1241	1	0.00
15/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1584	2	1584	2	0.00
15/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	818	1	818	1	0.00
15/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1258	1	1258	1	0.00
15/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	126	0	126	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1274	1	1274	1	0.00
15/08/2023	R213 On 01-February-24			Bond Future	11.02	83.8899	11.0151	83.8899	0.00
15/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4219	4	4219	4	0.00
15/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4161	4	4161	4	0.00
15/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4190	4	4190	4	0.00
15/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1331	1	1331	1	0.00
15/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1343	1	1343	1	0.00
15/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1320	1	1320	1	0.00
15/08/2023	R213 On 02-May-24			Bond Future	11.10	82.2227	11.1000	82.2227	0.00
15/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1374	1	1374	1	0.00
15/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1388	1	1388	1	0.00
15/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1403	1	1403	1	0.00
15/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4771	5	4771	5	0.00
15/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4800	5	4800	5	0.00
15/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4829	5	4829	5	0.00
15/08/2023	R213 On 01-August-24			Bond Future	11.19	84.0937	11.1854	84.0937	0.00
15/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2521	3	2521	3	0.00
15/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2482	3	2482	3	0.00
15/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2501	3	2501	3	0.00
15/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3774	4	3774	4	0.00
15/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3795	4	3795	4	0.00
15/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3753	4	3753	4	0.00
15/08/2023	R213 On 07-November-24			Bond Future	11.33	82.4687	11.3259	82.4687	0.00
15/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3202	3	3202	3	0.00
15/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3223	3	3223	3	0.00
15/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3244	3	3244	3	0.00
15/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3616	4	3616	4	0.00
15/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3634	4	3634	4	0.00
15/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3653	4	3653	4	0.00
15/08/2023	R214 On 02-November-23			Bond Future	12.38	59.8809	12.3840	59.8809	22,216.00
15/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	363	0	363	0	0.00
15/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	381	0	381	0	0.00
15/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	372	0	372	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
15/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4958	5	4958	5	0.00
15/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	5002	5	5002	5	0.00
15/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4914	5	4914	5	0.00
15/08/2023	R214 On 01-February-24			Bond Future	12.49	61.2309	12.4882	61.2309	0.00
15/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1951	2	1951	2	0.00
15/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1972	2	1972	2	0.00
15/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1993	2	1993	2	0.00
15/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3540	3	3540	3	0.00
15/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3567	3	3567	3	0.00
15/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3594	3	3594	3	0.00
15/08/2023	R214 On 02-May-24			Bond Future	12.59	59.3066	12.5884	59.3066	0.00
15/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1249	1	1249	1	0.00
15/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1222	1	1222	1	0.00
15/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1235	1	1235	1	0.00
15/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6705	7	6705	7	0.00
15/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6744	7	6744	7	0.00
15/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6667	6	6667	6	0.00
15/08/2023	R214 On 01-August-24			Bond Future	12.69	60.6559	12.6891	60.6559	0.00
15/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2672	3	2672	3	0.00
15/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2692	3	2692	3	0.00
15/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2713	3	2713	3	0.00
15/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	5077	5	5077	5	0.00
15/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	5105	5	5105	5	0.00
15/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	5133	5	5133	5	0.00
15/08/2023	R214 On 07-November-24			Bond Future	12.83	58.7440	12.8279	58.7440	0.00
15/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3634	4	3634	4	0.00
15/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3589	4	3589	4	0.00
15/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3612	4	3612	4	0.00
15/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4589	4	4589	4	0.00
15/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4612	4	4612	4	0.00
15/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4566	4	4566	4	0.00
15/08/2023	R248 On 02-November-23			Bond Future	12.50	73.5131	12.5034	73.5131	232,212.00
15/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	376	0	376	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
15/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	754	1	754	1	207.00
15/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	358	0	358	0	0.00
15/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	367	0	367	0	0.00
15/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2364	3	2364	3	207.00
15/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6409	7	6409	7	0.00
15/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6554	6	6554	6	0.00
15/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	646	1	646	1	207.00
15/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4946	5	4946	5	0.00
15/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2383	2	2383	2	0.00
15/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6667	6	6667	6	0.00
15/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6611	6	6611	6	0.00
15/08/2023	R248 On 01-February-24			Bond Future	12.61	75.1704	12.6129	75.1704	0.00
15/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2228	2	2228	2	0.00
15/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2584	3	2584	3	1,000.00
15/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5987	6	5987	6	0.00
15/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2180	2	2180	2	0.00
15/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	952	1	952	1	1,000.00
15/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2204	2	2204	2	0.00
15/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4871	5	4871	5	0.00
15/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7675	7	7675	7	0.00
15/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4907	5	4907	5	0.00
15/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4368	4	4368	4	0.00
15/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1979	2	1979	2	1,000.00
15/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4836	5	4836	5	0.00
15/08/2023	R248 On 02-May-24			Bond Future	12.72	72.4163	12.7183	72.4163	0.00
15/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1402	2	1402	2	0.00
15/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1371	1	1371	1	0.00
15/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1387	1	1387	1	0.00
15/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8837	9	8837	9	0.00
15/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8937	9	8937	9	0.00
15/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8887	9	8887	9	0.00
15/08/2023	R248 On 01-August-24			Bond Future	12.82	74.0636	12.8245	74.0636	13,000.00
15/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3381	4	3381	4	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
15/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3356	4	3356	4	0.00
15/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3331	3	3331	3	0.00
15/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6276	6	6276	6	0.00
15/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6243	6	6243	6	0.00
15/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6209	6	6209	6	0.00
15/08/2023	R248 On 07-November-24			Bond Future	12.97	71.3144	12.9699	71.3144	0.00
15/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4635	5	4635	5	0.00
15/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4662	5	4662	5	0.00
15/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4690	5	4690	5	0.00
15/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5602	5	5602	5	0.00
15/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5629	5	5629	5	0.00
15/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5655	5	5655	5	0.00