



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/08/2023 TO: 21/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/08/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/08/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/08/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/08/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/08/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/08/2023	2025 On 02-November-23			Bond Future	173.16		173.1967	173.1613	173.1967	5,538.00
21/08/2023	2025 On 01-February-24			Bond Future	175.31		175.3477	175.3120	175.3477	214.00
21/08/2023	2025 On 02-May-24			Bond Future	179.31		179.3459	179.3096	179.3459	0.00
21/08/2023	2025 On 01-August-24			Bond Future	181.56		181.5999	181.5631	181.5999	0.00
21/08/2023	2025 On 07-November-24			Bond Future	185.80		185.8406	185.8039	185.8406	0.00
21/08/2023	2029 On 02-November-23			Bond Future	125.33		125.4708	125.3318	125.4708	1,287.00
21/08/2023	2029 On 01-February-24			Bond Future	128.18		128.3239	128.1816	128.3239	728.00
21/08/2023	2029 On 02-May-24			Bond Future	129.74		129.8880	129.7430	129.8880	0.00
21/08/2023	2029 On 01-August-24			Bond Future	132.70		132.8468	132.6989	132.8468	0.00
21/08/2023	2029 On 07-November-24			Bond Future	134.40		134.5545	134.4023	134.5545	0.00
21/08/2023	2030 On 02-November-23			Bond Future	10.58		90.7979	90.5633	90.7979	89,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	1967	2	2	2	0.00
21/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	1993	2	2	2	0.00
21/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	1941	2	2	2	0.00
21/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	534	1	1	1	800.00
21/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4306	5	4	5	0.00
21/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	147	0	0	0	800.00
21/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1023	1	1	1	500.00
21/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	3836	4	4	4	0.00
21/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	350	0	0	0	500.00
21/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	1500	2	1	2	500.00
21/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	2848	3	3	3	500.00
21/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	6772	7	7	7	0.00
21/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	102	0	0	0	500.00
21/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	648	1	1	1	0.00
21/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1821	2	2	2	0.00
21/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	401	0	0	0	500.00
21/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	3277	3	3	3	0.00
21/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1339	1	1	1	0.00
21/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2688	3	3	3	0.00
21/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	321	0	0	0	800.00
21/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	4470	4	4	4	0.00
21/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	1039	1	1	1	0.00
21/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	1010	1	1	1	0.00
21/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	1025	1	1	1	0.00
21/08/2023	2030 On 01-February-24			Bond Future	10.66	88.8348	88.5948	88.8348	0.00
21/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1101	1	1	1	400.00
21/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6127	6	6	6	0.00
21/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	564	1	1	1	400.00
21/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	3757	4	4	4	0.00
21/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	922	1	1	1	1,360.00
21/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	3896	4	4	4	0.00
21/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	3924	4	4	4	0.00
21/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	3868	4	4	4	0.00
21/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	875	1	1	1	500.00
21/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	1610	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	5376	6	5	6	0.00
21/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1230	1	1	1	200.00
21/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	2936	3	3	3	0.00
21/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5039	5	5	5	0.00
21/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5345	6	5	6	0.00
21/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1006	1	1	1	500.00
21/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	704	1	1	1	500.00
21/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3695	4	4	4	0.00
21/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	775	1	1	1	200.00
21/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1567	1	2	1	700.00
21/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	3254	3	3	3	0.00
21/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	697	1	1	1	500.00
21/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2689	3	3	3	0.00
21/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	4025	4	4	4	0.00
21/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1133	1	1	1	0.00
21/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1112	1	1	1	0.00
21/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1122	1	1	1	0.00
21/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1176	1	1	1	1,360.00
21/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3903	4	4	4	0.00
21/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3498	3	3	3	0.00
21/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	553	1	1	1	400.00
21/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	5070	5	5	5	0.00
21/08/2023	2030 On 02-May-24			Bond Future	10.74	90.8393	90.5940	90.8393	0.00
21/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1521	2	2	2	1,000.00
21/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	5629	6	6	6	0.00
21/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	894	1	1	1	1,000.00
21/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1068	1	1	1	0.00
21/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1079	1	1	1	0.00
21/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1056	1	1	1	0.00
21/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	2753	3	3	3	1,080.00
21/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	6915	7	7	7	0.00
21/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3445	4	3	4	500.00
21/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9179	9	9	9	0.00
21/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2334	2	2	2	500.00
21/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1985	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	391	0	0	0	500.00
21/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2807	3	3	3	0.00
21/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	812	1	1	1	1,080.00
21/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2446	2	2	2	0.00
21/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	5229	5	5	5	0.00
21/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4774	5	5	5	0.00
21/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4715	5	5	5	0.00
21/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4745	5	5	5	0.00
21/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3819	4	4	4	0.00
21/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1111	1	1	1	1,000.00
21/08/2023	2030 On 01-August-24			Bond Future	10.84	88.8817	88.6311	88.8817	0.00
21/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	1971	2	2	2	0.00
21/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	1988	2	2	2	0.00
21/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	1954	2	2	2	0.00
21/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3723	4	4	4	0.00
21/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3680	4	4	4	0.00
21/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3702	4	4	4	0.00
21/08/2023	2030 On 07-November-24			Bond Future	10.97	90.9291	90.6731	90.9291	0.00
21/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	2676	3	3	3	0.00
21/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	2657	3	3	3	0.00
21/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	2695	3	3	3	0.00
21/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3453	3	3	3	0.00
21/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3488	3	3	3	0.00
21/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3470	3	3	3	0.00
21/08/2023	2032 On 02-November-23			Bond Future	11.38	84.4316	84.2164	84.4316	200,095.00
21/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1302	1	1	1	0.00
21/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1279	1	1	1	0.00
21/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1324	1	1	1	0.00
21/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	3234	3	3	3	0.00
21/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	1987	2	2	2	0.00
21/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	303	0	0	0	500.00
21/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	2276	2	2	2	0.00
21/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	151	0	0	0	7,750.00
21/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	840	1	1	1	0.00

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21/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1007	1	1	1	500.00
21/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	4519	5	5	5	0.00
21/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	312	0	0	0	500.00
21/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	2836	3	3	3	0.00
21/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	1417	2	1	2	0.00
21/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	428	0	0	0	500.00
21/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1868	2	2	2	500.00
21/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3647	4	4	4	0.00
21/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	952	1	1	1	500.00
21/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2367	2	2	2	0.00
21/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	475	0	0	0	500.00
21/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	4129	4	4	4	0.00
21/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2635	3	3	3	500.00
21/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	4170	4	4	4	0.00
21/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1223	1	1	1	15,500.00
21/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	5180	5	5	5	0.00
21/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1400	1	1	1	500.00
21/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	803	1	1	1	0.00
21/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1965	2	2	2	0.00
21/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	2016	2	2	2	0.00
21/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1990	2	2	2	0.00
21/08/2023	2032 On 01-February-24			Bond Future	11.47	86.3312	86.1112	86.3312	0.00
21/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	398	0	0	0	1,200.00
21/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1149	1	1	1	1,200.00
21/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6044	6	6	6	0.00
21/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	3572	4	4	4	0.00
21/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	3543	4	4	4	0.00
21/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	3600	4	4	4	0.00
21/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	917	1	1	1	500.00
21/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	1726	2	2	2	500.00
21/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	6421	7	6	7	0.00
21/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1180	1	1	1	200.00
21/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	3316	3	3	3	0.00
21/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	5640	6	6	6	0.00
21/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	1071	1	1	1	200.00

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21/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	2050	2	2	2	200.00
21/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	4461	4	4	4	0.00
21/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	874	1	1	1	500.00
21/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3520	3	4	3	0.00
21/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	5127	5	5	5	0.00
21/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1884	2	2	2	0.00
21/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1916	2	2	2	0.00
21/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1900	2	2	2	0.00
21/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	963	1	1	1	1,200.00
21/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4527	4	5	4	0.00
21/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	7524	7	8	7	0.00
21/08/2023	2032 On 02-May-24			Bond Future	11.58	84.1167	83.8918	84.1167	0.00
21/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	962	1	1	1	1,000.00
21/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1170	1	1	1	0.00
21/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1157	1	1	1	0.00
21/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1183	1	1	1	0.00
21/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1223	1	1	1	500.00
21/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2025	2	2	2	500.00
21/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	7862	8	8	8	0.00
21/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	1622	2	2	2	1,000.00
21/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	6942	7	7	7	0.00
21/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1305	1	1	1	1,550.00
21/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	2559	3	3	3	1,550.00
21/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	8430	9	8	9	0.00
21/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	913	1	1	1	1,550.00
21/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3590	3	4	3	0.00
21/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5625	5	6	5	0.00
21/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1245	1	1	1	1,000.00
21/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	1027	1	1	1	500.00
21/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	4258	4	4	4	0.00
21/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5832	6	6	6	0.00
21/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5937	6	6	6	0.00
21/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	6008	6	6	6	0.00
21/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5972	6	6	6	0.00
21/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4937	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6692	7	7	7	0.00
21/08/2023	2032 On 01-August-24			Bond Future	11.69	86.0126	85.7828	86.0126	0.00
21/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2144	2	2	2	0.00
21/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2125	2	2	2	0.00
21/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2163	2	2	2	0.00
21/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4573	4	5	4	0.00
21/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4627	5	5	5	0.00
21/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4600	4	5	4	0.00
21/08/2023	2032 On 07-November-24			Bond Future	11.84	83.8283	83.5936	83.8283	0.00
21/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	2938	3	3	3	0.00
21/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	2958	3	3	3	0.00
21/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	2917	3	3	3	0.00
21/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4527	4	5	4	0.00
21/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4481	4	4	4	0.00
21/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4505	4	5	4	0.00
21/08/2023	2033 On 02-November-23			Bond Future	119.20	119.3091	119.2022	119.3091	2,258.00
21/08/2023	2033 On 01-February-24			Bond Future	121.91	122.0220	121.9125	122.0220	6,141.00
21/08/2023	2033 On 02-May-24			Bond Future	123.24	123.3474	123.2361	123.3474	0.00
21/08/2023	2033 On 01-August-24			Bond Future	126.04	126.1574	126.0438	126.1574	0.00
21/08/2023	2033 On 07-November-24			Bond Future	127.49	127.6110	127.4945	127.6110	0.00
21/08/2023	2037 On 02-November-23			Bond Future	12.44	77.3812	77.0122	77.3812	63,706.00
21/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	377	0	0	0	0.00
21/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	386	0	0	0	0.00
21/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	367	0	0	0	0.00
21/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	7277	8	7	8	0.00
21/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2226	2	2	2	731.00
21/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1017	1	1	1	731.00
21/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	3227	3	3	3	0.00
21/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	276	0	0	0	731.00
21/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1799	2	2	2	0.00
21/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	5182	5	5	5	0.00
21/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	5088	5	5	5	0.00
21/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	5135	5	5	5	0.00
21/08/2023	2037 On 01-February-24			Bond Future	12.55	74.8658	74.4885	74.8658	76,958.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2376	3	2	3	0.00
21/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	2401	3	2	3	0.00
21/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2351	3	2	3	0.00
21/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	7532	8	8	8	0.00
21/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4099	4	4	4	0.00
21/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	1843	2	2	2	2,500.00
21/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2220	2	2	2	2,500.00
21/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	4265	4	4	4	0.00
21/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	984	1	1	1	2,500.00
21/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3611	3	4	3	0.00
21/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3556	3	4	3	0.00
21/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3584	3	4	3	0.00
21/08/2023	2037 On 02-May-24			Bond Future	12.68	76.5549	76.1692	76.5549	0.00
21/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1118	1	1	1	0.00
21/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1130	1	1	1	0.00
21/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1107	1	1	1	0.00
21/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7764	7	8	7	0.00
21/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7674	7	8	7	0.00
21/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7719	7	8	7	0.00
21/08/2023	2037 On 01-August-24			Bond Future	12.81	74.0246	73.6303	74.0246	0.00
21/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	2520	3	3	3	0.00
21/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	2540	3	3	3	0.00
21/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	2500	3	2	3	0.00
21/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	6169	6	6	6	0.00
21/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	6104	6	6	6	0.00
21/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	6136	6	6	6	0.00
21/08/2023	2037 On 07-November-24			Bond Future	12.97	75.7273	75.3242	75.7273	0.00
21/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	3506	4	4	4	0.00
21/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	3482	4	3	4	0.00
21/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	3529	4	4	4	0.00
21/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5398	5	5	5	0.00
21/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5451	5	5	5	0.00
21/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5425	5	5	5	0.00
21/08/2023	2038 On 02-November-23			Bond Future	128.69	128.9921	128.6865	128.9921	4,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2038 On 01-February-24			Bond Future	129.60	129.9145	129.6026	129.9145	0.00
21/08/2023	2038 On 02-May-24			Bond Future	132.56	132.8765	132.5578	132.8765	0.00
21/08/2023	2038 On 01-August-24			Bond Future	133.52	133.8428	133.5168	133.8428	0.00
21/08/2023	2038 On 07-November-24			Bond Future	136.63	136.9664	136.6334	136.9664	0.00
21/08/2023	2040 On 02-November-23			Bond Future	12.72	77.5874	77.0891	77.5874	39,907.00
21/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	208	0	0	0	0.00
21/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	202	0	0	0	0.00
21/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	214	0	0	0	0.00
21/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	734	1	1	1	875.00
21/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	2892	3	3	3	0.00
21/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	368	0	0	0	128.00
21/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	1784	2	2	2	128.00
21/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	5377	6	5	6	0.00
21/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	159	0	0	0	875.00
21/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	4219	4	4	4	0.00
21/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	7261	7	7	7	0.00
21/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	650	1	1	1	128.00
21/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2442	2	2	2	0.00
21/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	5630	5	6	5	0.00
21/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1561	1	2	1	875.00
21/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	6695	6	7	6	0.00
21/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	6807	6	7	6	0.00
21/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	6751	6	7	6	0.00
21/08/2023	2040 On 01-February-24			Bond Future	12.84	74.8263	74.3168	74.8263	92,065.00
21/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	1820	2	2	2	0.00
21/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	1799	2	2	2	0.00
21/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	1842	2	2	2	0.00
21/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4539	4	5	4	0.00
21/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4608	4	5	4	0.00
21/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4574	4	5	4	0.00
21/08/2023	2040 On 02-May-24			Bond Future	12.97	76.5145	75.9935	76.5145	0.00
21/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1053	1	1	1	0.00
21/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1041	1	1	1	0.00
21/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1064	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	8703	8	9	8	0.00
21/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8803	8	9	8	0.00
21/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8753	8	9	8	0.00
21/08/2023	2040 On 01-August-24			Bond Future	13.11	73.7327	73.2002	73.7327	0.00
21/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	2422	3	2	3	0.00
21/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2402	3	2	3	0.00
21/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	2442	3	2	3	0.00
21/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6556	6	7	6	0.00
21/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6629	6	7	6	0.00
21/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6593	6	7	6	0.00
21/08/2023	2040 On 07-November-24			Bond Future	13.27	75.4280	74.8835	75.4280	0.00
21/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	3600	4	4	4	0.00
21/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	3624	4	4	4	0.00
21/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	3576	4	4	4	0.00
21/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5796	6	6	6	0.00
21/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5739	5	6	5	0.00
21/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5767	5	6	5	0.00
21/08/2023	2044 On 02-November-23			Bond Future	12.79	73.7865	73.3170	73.7865	52,349.00
21/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	161	0	0	0	0.00
21/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	166	0	0	0	0.00
21/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	156	0	0	0	0.00
21/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	2795	3	3	3	0.00
21/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	522	1	1	1	5,860.00
21/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2039	2	2	2	0.00
21/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	2244	2	2	2	5,860.00
21/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	5007	5	5	5	0.00
21/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1663	2	2	2	6,375.00
21/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	7420	7	7	7	0.00
21/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	7303	7	7	7	0.00
21/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	7362	7	7	7	0.00
21/08/2023	2044 On 01-February-24			Bond Future	12.91	71.0651	70.5850	71.0651	31,817.00
21/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	1596	2	2	2	0.00
21/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	1617	2	2	2	0.00
21/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	1576	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	5099	5	5	5	0.00
21/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	5025	5	5	5	0.00
21/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	5062	5	5	5	0.00
21/08/2023	2044 On 02-May-24			Bond Future	13.03	72.6684	72.1775	72.6684	0.00
21/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1057	1	1	1	0.00
21/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1068	1	1	1	0.00
21/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1045	1	1	1	0.00
21/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8940	9	9	9	0.00
21/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8838	8	9	8	0.00
21/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8889	9	9	9	0.00
21/08/2023	2044 On 01-August-24			Bond Future	13.16	69.9251	69.4233	69.9251	0.00
21/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2283	2	2	2	0.00
21/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2302	3	2	3	0.00
21/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2263	2	2	2	0.00
21/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	7052	7	7	7	0.00
21/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6976	7	7	7	0.00
21/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	7014	7	7	7	0.00
21/08/2023	2044 On 07-November-24			Bond Future	13.32	71.5326	71.0195	71.5326	0.00
21/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	3698	4	4	4	0.00
21/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	3673	4	4	4	0.00
21/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	3722	4	4	4	0.00
21/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5777	6	6	6	0.00
21/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5834	6	6	6	0.00
21/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5805	6	6	6	0.00
21/08/2023	2046 On 02-November-23			Bond Future	111.93	112.4637	111.9309	112.4637	16,148.00
21/08/2023	2046 On 01-February-24			Bond Future	114.48	115.0209	114.4761	115.0209	0.00
21/08/2023	2046 On 02-May-24			Bond Future	114.95	115.5034	114.9469	115.5034	0.00
21/08/2023	2046 On 01-August-24			Bond Future	117.57	118.1340	117.5651	118.1340	0.00
21/08/2023	2046 On 07-November-24			Bond Future	118.12	118.6990	118.1150	118.6990	0.00
21/08/2023	2050 On 02-November-23			Bond Future	113.20	113.2980	113.1955	113.2980	14,087.00
21/08/2023	2050 On 01-February-24			Bond Future	113.53	113.6343	113.5303	113.6343	0.00
21/08/2023	2050 On 02-May-24			Bond Future	116.12	116.2254	116.1190	116.2254	0.00
21/08/2023	2050 On 01-August-24			Bond Future	116.47	116.5754	116.4677	116.5754	0.00
21/08/2023	2050 On 07-November-24			Bond Future	119.19	119.2956	119.1858	119.2956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	AL37 On 02-November-23			Index Future	901.79	903.3260	901.7920	903.3260	0.00
21/08/2023	AL37 On 01-February-24			Index Future	922.08	923.6490	922.0780	923.6490	0.00
21/08/2023	AL37 On 02-May-24			Index Future	942.90	944.5000	942.8970	944.5000	0.00
21/08/2023	AL37 On 01-August-24			Index Future	964.18	965.8150	964.1810	965.8150	0.00
21/08/2023	AL37 On 07-November-24			Index Future	986.52	988.1760	986.5180	988.1760	0.00
21/08/2023	AL7T On 02-November-23			Index Future	1021.72	1024.6780	1021.7210	1024.6780	0.00
21/08/2023	AL7T On 01-February-24			Index Future	1044.71	1047.7310	1044.7050	1047.7310	0.00
21/08/2023	AL7T On 02-May-24			Index Future	1068.29	1071.3830	1068.2930	1071.3830	0.00
21/08/2023	AL7T On 01-August-24			Index Future	1092.41	1095.5610	1092.4070	1095.5610	0.00
21/08/2023	AL7T On 07-November-24			Index Future	1117.72	1120.9260	1117.7150	1120.9260	0.00
21/08/2023	ALBI On 02-November-23			Index Future	891.43	894.7160	891.4270	894.7160	107.00
21/08/2023	ALBI On 01-February-24			Index Future	911.48	914.8450	911.4800	914.8450	0.00
21/08/2023	ALBI On 02-May-24			Index Future	932.06	935.4980	932.0600	935.4980	0.00
21/08/2023	ALBI On 01-August-24			Index Future	953.10	956.6090	953.0990	956.6090	0.00
21/08/2023	ALBI On 07-November-24			Index Future	975.18	978.7570	975.1800	978.7570	0.00
21/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/08/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/08/2023	C210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2023	ES33 On 02-November-23			Bond Future	12.95	71.5303	71.2245	71.5303	0.00
21/08/2023	ES33 On 01-February-24			Bond Future	13.10	73.1569	72.8440	73.1569	0.00
21/08/2023	ES33 On 02-May-24			Bond Future	13.26	71.0246	70.7048	71.0246	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	ES33 On 01-August-24			Bond Future	13.42	72.6410	72.3140	72.6410	0.00
21/08/2023	ES33 On 07-November-24			Bond Future	13.64	70.5288	70.1945	70.5288	0.00
21/08/2023	ES42 On 02-November-23			Bond Future	13.42	67.3831	66.9609	67.3831	0.00
21/08/2023	ES42 On 01-February-24			Bond Future	13.56	68.9155	68.4837	68.9155	0.00
21/08/2023	ES42 On 02-May-24			Bond Future	13.71	66.2237	65.7822	66.2237	0.00
21/08/2023	ES42 On 01-August-24			Bond Future	13.86	67.7297	67.2782	67.7297	0.00
21/08/2023	ES42 On 07-November-24			Bond Future	14.06	65.0364	64.5748	65.0364	0.00
21/08/2023	GOVI On 02-November-23			GOVI	878.67	881.9110	878.6730	881.9110	823.00
21/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	71370	4	7	4	0.00
21/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	71270	4	7	4	0.00
21/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	71470	4	7	4	0.00
21/08/2023	GOVI On 01-February-24			GOVI	898.44	901.7520	898.4390	901.7520	0.00
21/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	184490	22	18	22	0.00
21/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	184390	22	18	22	0.00
21/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	184590	22	18	22	0.00
21/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-May-24			GOVI	918.72	922.1080	918.7240	922.1080	0.00
21/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	322460	29	32	29	0.00
21/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	322660	29	32	29	0.00
21/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	322560	29	32	29	0.00
21/08/2023	GOVI On 01-August-24			GOVI	939.46	942.9170	939.4620	942.9170	0.00
21/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	39080	0	4	0	0.00
21/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	39280	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	39180	0	4	0	0.00
21/08/2023	GOVI On 07-November-24			GOVI	961.23	964.7480	961.2270	964.7480	0.00
21/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	124370	16	12	16	0.00
21/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	124270	16	12	16	0.00
21/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	124470	16	12	16	0.00
21/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
21/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2023	IGOV On 02-November-23			Index Future	334.51	335.0470	334.5140	335.0470	515.00
21/08/2023	IGOV On 01-February-24			Index Future	342.12	342.6650	342.1200	342.6650	0.00
21/08/2023	IGOV On 02-May-24			Index Future	349.92	350.4790	349.9230	350.4790	0.00
21/08/2023	IGOV On 01-August-24			Index Future	357.90	358.4650	357.8980	358.4650	0.00
21/08/2023	IGOV On 07-November-24			Index Future	366.27	366.8450	366.2710	366.8450	0.00
21/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
21/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.41	91.5000	91.5950	91.5000	0.00
21/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.49	91.4900	91.5150	91.4900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.49	91.4550	91.5100	91.4550	0.00
21/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.52	91.4600	91.4850	91.4600	0.00
21/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.52	91.4450	91.4850	91.4450	0.00
21/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.53	91.4600	91.4750	91.4600	0.00
21/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4500	91.4850	91.4500	0.00
21/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.51	91.4750	91.4950	91.4750	0.00
21/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.6050	91.6250	91.6050	0.00
21/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.22	91.7800	91.7800	91.7800	0.00
21/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.18	91.8000	91.8200	91.8000	0.00
21/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.15	91.7950	91.8550	91.7950	0.00
21/08/2023	R035 On 02-November-23			Bond Future	12.09	82.4204	82.0755	82.4204	170,524.00
21/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	575	1	1	1	0.00
21/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	562	1	1	1	0.00
21/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	588	1	1	1	0.00
21/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	66	0	0	0	400.00
21/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	274	0	0	0	400.00
21/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	4515	5	5	5	0.00
21/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	7530	8	8	8	0.00
21/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	2376	3	2	3	731.00
21/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1101	1	1	1	731.00
21/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2973	3	3	3	0.00
21/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	233	0	0	0	731.00
21/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1616	2	2	2	0.00
21/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	701	1	1	1	400.00
21/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	5584	5	6	5	0.00
21/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	8296	8	8	8	0.00
21/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	4155	4	4	4	0.00
21/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	4240	4	4	4	0.00
21/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	4197	4	4	4	0.00
21/08/2023	R035 On 01-February-24			Bond Future	12.21	84.2747	83.9220	84.2747	0.00
21/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	749	1	1	1	400.00
21/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	7078	7	7	7	0.00
21/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	338	0	0	0	400.00
21/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	2864	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	2837	3	3	3	0.00
21/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	2892	3	3	3	0.00
21/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2954	3	3	3	0.00
21/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	3002	3	3	3	0.00
21/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2978	3	3	3	0.00
21/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	6623	6	7	6	0.00
21/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	1039	1	1	1	400.00
21/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	9102	9	9	9	0.00
21/08/2023	R035 On 02-May-24			Bond Future	12.33	81.6629	81.3024	81.6629	0.00
21/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1217	1	1	1	0.00
21/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1205	1	1	1	0.00
21/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1229	1	1	1	0.00
21/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	7128	7	7	7	0.00
21/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	7215	7	7	7	0.00
21/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	7172	7	7	7	0.00
21/08/2023	R035 On 01-August-24			Bond Future	12.45	83.5040	83.1354	83.5040	0.00
21/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	2477	3	2	3	0.00
21/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	2457	3	2	3	0.00
21/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	2498	3	2	3	0.00
21/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5725	6	6	6	0.00
21/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5788	6	6	6	0.00
21/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5757	6	6	6	0.00
21/08/2023	R035 On 07-November-24			Bond Future	12.61	80.9129	80.5362	80.9129	0.00
21/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3219	3	3	3	0.00
21/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	3241	3	3	3	0.00
21/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3196	3	3	3	0.00
21/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	5364	5	5	5	0.00
21/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	5308	5	5	5	0.00
21/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	5336	5	5	5	0.00
21/08/2023	R053 On 02-November-23			Bond Future	12.65	94.0235	93.3281	94.0235	5,189.00
21/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	3536	4	4	4	0.00
21/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	3494	4	3	4	0.00
21/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	3578	4	4	4	0.00
21/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2278	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2334	2	2	2	0.00
21/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2306	2	2	2	0.00
21/08/2023	R053 On 01-February-24			Bond Future	12.76	96.1391	95.4279	96.1391	0.00
21/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	4949	5	5	5	0.00
21/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	4989	5	5	5	0.00
21/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	4909	5	5	5	0.00
21/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3778	4	4	4	0.00
21/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3721	3	4	3	0.00
21/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3750	3	4	3	0.00
21/08/2023	R053 On 02-May-24			Bond Future	12.87	92.4426	91.7155	92.4426	0.00
21/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	5780	6	6	6	0.00
21/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	5742	6	6	6	0.00
21/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	5819	6	6	6	0.00
21/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4680	4	5	4	0.00
21/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4737	4	5	4	0.00
21/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4709	4	5	4	0.00
21/08/2023	R053 On 01-August-24			Bond Future	12.99	94.5255	93.7822	94.5255	0.00
21/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	6433	7	6	7	0.00
21/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	6470	7	6	7	0.00
21/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	6395	7	6	7	0.00
21/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5477	5	5	5	0.00
21/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5419	5	5	5	0.00
21/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5448	5	5	5	0.00
21/08/2023	R053 On 07-November-24			Bond Future	13.15	90.8300	90.0700	90.8300	0.00
21/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	5112	6	5	6	0.00
21/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	5079	5	5	5	0.00
21/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	5145	6	5	6	0.00
21/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	7438	7	7	7	0.00
21/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	7511	7	8	7	0.00
21/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	7474	7	7	7	0.00
21/08/2023	R186 On 02-November-23			Bond Future	9.24	107.4189	107.3028	107.4189	116,063.00
21/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1041	1	1	1	0.00
21/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1058	1	1	1	0.00
21/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1024	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	682	1	1	1	1,715.00
21/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3233	3	3	3	0.00
21/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	102	0	0	0	1,715.00
21/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	939	1	1	1	0.00
21/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	658	1	1	1	0.00
21/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	637	1	1	1	0.00
21/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	647	1	1	1	0.00
21/08/2023	R186 On 01-February-24			Bond Future	9.25	104.5248	104.4059	104.5248	0.00
21/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1561	2	2	2	0.00
21/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1577	2	2	2	0.00
21/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1545	2	2	2	0.00
21/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	927	1	1	1	0.00
21/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	909	1	1	1	0.00
21/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	918	1	1	1	0.00
21/08/2023	R186 On 02-May-24			Bond Future	9.26	106.8835	106.7621	106.8835	0.00
21/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	240	0	0	0	0.00
21/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	244	0	0	0	0.00
21/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	236	0	0	0	0.00
21/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3197	3	3	3	0.00
21/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2052	2	2	2	2,030.00
21/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	594	1	1	1	2,030.00
21/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	972	1	1	1	0.00
21/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	3249	3	3	3	0.00
21/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	3209	3	3	3	0.00
21/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	3229	3	3	3	0.00
21/08/2023	R186 On 01-August-24			Bond Future	9.27	103.9828	103.8589	103.9828	0.00
21/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	811	1	1	1	0.00
21/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	820	1	1	1	0.00
21/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	801	1	1	1	0.00
21/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	2072	2	2	2	0.00
21/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	2047	2	2	2	0.00
21/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	2059	2	2	2	0.00
21/08/2023	R186 On 07-November-24			Bond Future	9.36	106.3787	106.2525	106.3787	0.00
21/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1193	1	1	1	0.00
21/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1203	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1182	1	1	1	0.00
21/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1614	2	2	2	0.00
21/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1596	2	2	2	0.00
21/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1605	2	2	2	0.00
21/08/2023	R197 On 02-November-23			Bond Future	342.00	342.0213	341.9951	342.0213	0.00
21/08/2023	R202 On 02-November-23			Bond Future	258.00	258.2250	257.9953	258.2250	4,746.00
21/08/2023	R202 On 01-February-24			Bond Future	258.91	259.1437	258.9099	259.1437	460.00
21/08/2023	R202 On 02-May-24			Bond Future	264.81	265.0524	264.8136	265.0524	0.00
21/08/2023	R202 On 01-August-24			Bond Future	265.77	266.0103	265.7685	266.0103	0.00
21/08/2023	R202 On 07-November-24			Bond Future	271.97	272.2187	271.9727	272.2187	0.00
21/08/2023	R209 On 02-November-23			Bond Future	12.16	63.6178	63.2929	63.6178	26,967.00
21/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	363	0	0	0	0.00
21/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	354	0	0	0	0.00
21/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	372	0	0	0	0.00
21/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	4215	4	4	4	0.00
21/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	4296	4	4	4	0.00
21/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	4256	4	4	4	0.00
21/08/2023	R209 On 01-February-24			Bond Future	12.26	65.0491	64.7169	65.0491	1,690.00
21/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2270	2	2	2	0.00
21/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2247	2	2	2	0.00
21/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2293	2	2	2	0.00
21/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2833	3	3	3	0.00
21/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2879	3	3	3	0.00
21/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2856	3	3	3	0.00
21/08/2023	R209 On 02-May-24			Bond Future	12.37	63.3635	63.0238	63.3635	0.00
21/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1001	1	1	1	0.00
21/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	990	1	1	1	0.00
21/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1012	1	1	1	0.00
21/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	6544	6	7	6	0.00
21/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6623	6	7	6	0.00
21/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6583	6	7	6	0.00
21/08/2023	R209 On 01-August-24			Bond Future	12.48	64.7916	64.4444	64.7916	0.00
21/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2184	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2166	2	2	2	0.00
21/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2202	2	2	2	0.00
21/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	5259	5	5	5	0.00
21/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	5317	5	5	5	0.00
21/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	5288	5	5	5	0.00
21/08/2023	R209 On 07-November-24			Bond Future	12.62	63.1283	62.7733	63.1283	0.00
21/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	2964	3	3	3	0.00
21/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	2944	3	3	3	0.00
21/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	2984	3	3	3	0.00
21/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4698	5	5	5	0.00
21/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4747	5	5	5	0.00
21/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4723	5	5	5	0.00
21/08/2023	R210 On 02-November-23			Bond Future	227.56	227.6322	227.5589	227.6322	206.00
21/08/2023	R210 On 01-February-24			Bond Future	232.73	232.8082	232.7331	232.8082	300.00
21/08/2023	R210 On 02-May-24			Bond Future	234.80	234.8724	234.7970	234.8724	0.00
21/08/2023	R210 On 01-August-24			Bond Future	240.15	240.2223	240.1456	240.2223	0.00
21/08/2023	R210 On 07-November-24			Bond Future	242.43	242.5082	242.4274	242.5082	0.00
21/08/2023	R213 On 02-November-23			Bond Future	11.09	81.3719	81.1764	81.3719	33,629.00
21/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	1562	2	2	2	0.00
21/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	1586	2	2	2	0.00
21/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	1539	2	2	2	0.00
21/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	6662	7	7	7	0.00
21/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	2404	3	2	3	731.00
21/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1167	1	1	1	731.00
21/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1798	2	2	2	0.00
21/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	134	0	0	0	731.00
21/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	914	1	1	1	0.00
21/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1440	1	1	1	0.00
21/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1402	1	1	1	0.00
21/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1421	1	1	1	0.00
21/08/2023	R213 On 01-February-24			Bond Future	11.18	83.2026	83.0027	83.2026	0.00
21/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	3610	4	4	4	0.00
21/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	3637	4	4	4	0.00
21/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	3583	4	4	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
21/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1472	1	1	1	0.00
21/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1446	1	1	1	0.00
21/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1459	1	1	1	0.00
21/08/2023	R213 On 02-May-24			Bond Future	11.28	81.5204	81.3160	81.5204	0.00
21/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1103	1	1	1	0.00
21/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1115	1	1	1	0.00
21/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1091	1	1	1	0.00
21/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	5269	5	5	5	0.00
21/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	5206	5	5	5	0.00
21/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	5237	5	5	5	0.00
21/08/2023	R213 On 01-August-24			Bond Future	11.38	83.3586	83.1498	83.3586	0.00
21/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2033	2	2	2	0.00
21/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2050	2	2	2	0.00
21/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2016	2	2	2	0.00
21/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	4086	4	4	4	0.00
21/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	4039	4	4	4	0.00
21/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	4062	4	4	4	0.00
21/08/2023	R213 On 07-November-24			Bond Future	11.53	81.7200	81.5068	81.7200	0.00
21/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	2757	3	3	3	0.00
21/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	2776	3	3	3	0.00
21/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	2738	3	3	3	0.00
21/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3958	4	4	4	0.00
21/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3919	4	4	4	0.00
21/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3938	4	4	4	0.00
21/08/2023	R214 On 02-November-23			Bond Future	12.54	59.2888	58.8907	59.2888	22,221.00
21/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	197	0	0	0	0.00
21/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	192	0	0	0	0.00
21/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	203	0	0	0	0.00
21/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	5465	5	5	5	0.00
21/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	5559	5	6	5	0.00
21/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	5512	5	6	5	0.00
21/08/2023	R214 On 01-February-24			Bond Future	12.65	60.6227	60.2156	60.6227	0.00
21/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1528	2	2	2	0.00
21/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1509	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1546	2	2	2	0.00
21/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3841	4	4	4	0.00
21/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3901	4	4	4	0.00
21/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3871	4	4	4	0.00
21/08/2023	R214 On 02-May-24			Bond Future	12.76	58.6851	58.2688	58.6851	0.00
21/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	935	1	1	1	0.00
21/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	925	1	1	1	0.00
21/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	945	1	1	1	0.00
21/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	7128	7	7	7	0.00
21/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	7213	7	7	7	0.00
21/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	7170	7	7	7	0.00
21/08/2023	R214 On 01-August-24			Bond Future	12.87	60.0081	59.5825	60.0081	0.00
21/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2156	2	2	2	0.00
21/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2139	2	2	2	0.00
21/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2174	2	2	2	0.00
21/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	5333	5	5	5	0.00
21/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	5394	5	5	5	0.00
21/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	5364	5	5	5	0.00
21/08/2023	R214 On 07-November-24			Bond Future	13.01	58.0837	57.6487	58.0837	0.00
21/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3059	3	3	3	0.00
21/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3039	3	3	3	0.00
21/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3080	3	3	3	0.00
21/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4823	5	5	5	0.00
21/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4872	5	5	5	0.00
21/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4847	5	5	5	0.00
21/08/2023	R248 On 02-November-23			Bond Future	12.68	72.7386	72.1998	72.7386	232,215.00
21/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	176	0	0	0	0.00
21/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	181	0	0	0	0.00
21/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	172	0	0	0	0.00
21/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	1689	2	2	2	207.00
21/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	5474	6	5	6	0.00
21/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	424	1	0	1	207.00
21/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2675	2	3	2	0.00
21/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	5583	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	678	1	1	1	207.00
21/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	7448	7	7	7	0.00
21/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	7327	7	7	7	0.00
21/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	7387	7	7	7	0.00
21/08/2023	R248 On 01-February-24			Bond Future	12.79	74.3750	73.8241	74.3750	0.00
21/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	1627	2	2	2	0.00
21/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	1647	2	2	2	0.00
21/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	1668	2	2	2	0.00
21/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	635	1	1	1	1,000.00
21/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	1975	2	2	2	1,000.00
21/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5124	6	5	6	0.00
21/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	2108	2	2	2	1,000.00
21/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4752	4	5	4	0.00
21/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	8350	8	8	8	0.00
21/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	5269	5	5	5	0.00
21/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	5307	5	5	5	0.00
21/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	5346	5	5	5	0.00
21/08/2023	R248 On 02-May-24			Bond Future	12.91	71.6033	71.0400	71.6033	0.00
21/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1014	1	1	1	0.00
21/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1025	1	1	1	0.00
21/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1002	1	1	1	0.00
21/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	9583	9	10	9	0.00
21/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	9474	9	9	9	0.00
21/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	9528	9	10	9	0.00
21/08/2023	R248 On 01-August-24			Bond Future	13.02	73.2174	72.6415	73.2174	13,000.00
21/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	2705	3	3	3	0.00
21/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	2728	3	3	3	0.00
21/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	2683	3	3	3	0.00
21/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6681	6	7	6	0.00
21/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6609	6	7	6	0.00
21/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6644	6	7	6	0.00
21/08/2023	R248 On 07-November-24			Bond Future	13.18	70.4519	69.8631	70.4519	0.00
21/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	3813	4	4	4	0.00
21/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	3839	4	4	4	0.00
21/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	3788	4	4	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
21/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5883	6	6	6	0.00
21/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5824	6	6	6	0.00
21/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5853	6	6	6	0.00