



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	2025 On 03-August-23			Bond Future	169.35	169.3698	169.3522	169.3698	1,376.00
21/07/2023	2025 On 02-November-23			Bond Future	173.08	173.1400	173.0775	173.1400	5,206.00
21/07/2023	2025 On 01-February-24			Bond Future	175.26	175.3224	175.2561	175.3224	0.00
21/07/2023	2025 On 02-May-24			Bond Future	179.28	179.3386	179.2782	179.3386	0.00
21/07/2023	2025 On 01-August-24			Bond Future	181.62	181.6291	181.6159	181.6291	0.00
21/07/2023	2029 On 03-August-23			Bond Future	122.42	122.4198	122.4166	122.4198	1,897.00
21/07/2023	2029 On 02-November-23			Bond Future	123.78	123.8157	123.7803	123.8157	1,197.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	2029 On 01-February-24			Bond Future	126.62	126.6544	126.6167	126.6544	0.00
21/07/2023	2029 On 02-May-24			Bond Future	128.16	128.1932	128.1599	128.1932	0.00
21/07/2023	2029 On 01-August-24			Bond Future	131.14	131.1403	131.1411	131.1403	0.00
21/07/2023	2030 On 03-August-23			Bond Future	10.33	89.2627	10.3321	89.2627	54,444.00
21/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4310	4	4310	4	0.00
21/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9109	9	9109	9	0.00
21/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	785	1	785	1	1,012.00
21/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1557	1	1557	1	350.00
21/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4229	4	4229	4	0.00
21/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10229	10	10229	10	0.00
21/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4269	4	4269	4	0.00
21/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	8	0	8	0	0.00
21/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
21/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	9	0	9	0	0.00
21/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	198	0	198	0	0.00
21/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
21/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	493	1	493	1	0.00
21/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	9	0	9	0	0.00
21/07/2023	2030 On 02-November-23			Bond Future	10.41	91.2276	10.4060	91.2276	73,826.00
21/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7561	8	7561	8	0.00
21/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3674	4	3674	4	500.00
21/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5128	5	5128	5	0.00
21/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2798	3	2798	3	0.00
21/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	874	1	874	1	500.00
21/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2273	2	2273	2	500.00
21/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4662	5	4662	5	0.00
21/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2743	3	2743	3	0.00
21/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2771	3	2771	3	0.00
21/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1136	1	1136	1	800.00
21/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1739	2	1739	2	500.00
21/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	524	1	524	1	800.00
21/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4116	4	4116	4	0.00
21/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2558	3	2558	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
21/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1097	1	1097	1	0.00
21/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1111	1	1111	1	0.00
21/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	496	1	496	1	500.00
21/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	159	0	159	0	500.00
21/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1382	1	1382	1	0.00
21/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3070	3	3070	3	0.00
21/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1084	1	1084	1	0.00
21/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1806	2	1806	2	0.00
21/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	412	0	412	0	800.00
21/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	743	1	743	1	0.00
21/07/2023	2030 On 01-February-24			Bond Future	10.47	89.2917	10.4674	89.2917	0.00
21/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6186	6	6186	6	0.00
21/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6943	7	6943	7	0.00
21/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5844	6	5844	6	0.00
21/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4531	4	4531	4	0.00
21/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4646	5	4646	5	0.00
21/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4675	5	4675	5	0.00
21/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2219	2	2219	2	500.00
21/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1619	2	1619	2	400.00
21/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	934	1	934	1	400.00
21/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1340	1	1340	1	500.00
21/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4704	5	4704	5	0.00
21/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6155	6	6155	6	0.00
21/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1776	2	1776	2	200.00
21/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3670	4	3670	4	0.00
21/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1398	1	1398	1	1,360.00
21/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1503	1	1503	1	500.00
21/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3428	3	3428	3	0.00
21/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4677	5	4677	5	0.00
21/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3726	4	3726	4	0.00
21/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3616	4	3616	4	0.00
21/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3036	3	3036	3	0.00
21/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	750	1	750	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1128	1	1128	1	0.00
21/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	744	1	744	1	500.00
21/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	606	1	606	1	400.00
21/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3253	3	3253	3	0.00
21/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2534	3	2534	3	0.00
21/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1538	2	1538	2	700.00
21/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1137	1	1137	1	0.00
21/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1147	1	1147	1	0.00
21/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1186	1	1186	1	1,360.00
21/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	817	1	817	1	200.00
21/07/2023	2030 On 02-May-24			Bond Future	10.54	91.3161	10.5380	91.3161	0.00
21/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10001	10	10001	10	0.00
21/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1523	1	1523	1	0.00
21/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4158	4	4158	4	500.00
21/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6418	6	6418	6	0.00
21/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2047	2	2047	2	1,000.00
21/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7725	8	7725	8	0.00
21/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2964	3	2964	3	500.00
21/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3419	3	3419	3	1,080.00
21/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1495	1	1495	1	0.00
21/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1509	1	1509	1	0.00
21/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1295	1	1295	1	1,000.00
21/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4836	5	4836	5	0.00
21/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4392	4	4392	4	0.00
21/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4419	4	4419	4	0.00
21/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2317	2	2317	2	0.00
21/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2641	3	2641	3	0.00
21/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	827	1	827	1	1,080.00
21/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1903	2	1903	2	0.00
21/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3551	4	3551	4	0.00
21/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1105	1	1105	1	1,000.00
21/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4365	4	4365	4	0.00
21/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	418	0	418	0	500.00

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21/07/2023	2030 On 01-August-24			Bond Future	10.61	89.3888	10.6085	89.3888	0.00
21/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2563	2	2563	2	0.00
21/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2525	2	2525	2	0.00
21/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2544	2	2544	2	0.00
21/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3418	3	3418	3	0.00
21/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3438	3	3438	3	0.00
21/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3399	3	3399	3	0.00
21/07/2023	2032 On 03-August-23			Bond Future	10.99	87.8148	10.9893	87.8148	75,748.00
21/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2354	2	2354	2	0.00
21/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4810	5	4810	5	5,000.00
21/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3724	4	3724	4	0.00
21/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3679	4	3679	4	0.00
21/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2569	3	2569	3	11,000.00
21/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
21/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	7,500.00
21/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4991	5	4991	5	3,000.00
21/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3769	4	3769	4	0.00
21/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4358	4	4358	4	5,000.00
21/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2787	3	2787	3	0.00
21/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	79	0	79	0	7,500.00
21/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	16	0	16	0	0.00
21/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	29	0	29	0	0.00
21/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	8	0	8	0	3,000.00
21/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3493	4	3493	4	0.00
21/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7233	7	7233	7	0.00
21/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	98	0	98	0	11,000.00
21/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	32	0	32	0	0.00
21/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	31	0	31	0	0.00
21/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	10	0	10	0	0.00
21/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	121	0	121	0	7,500.00
21/07/2023	2032 On 02-November-23			Bond Future	11.08	85.5850	11.0820	85.5850	180,372.00
21/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4244	4	4244	4	0.00
21/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5981	6	5981	6	0.00

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21/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2655	3	2655	3	0.00
21/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3317	3	3317	3	0.00
21/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2138	2	2138	2	500.00
21/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2486	3	2486	3	0.00
21/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2514	3	2514	3	0.00
21/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1054	1	1054	1	500.00
21/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4664	5	4664	5	0.00
21/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2542	3	2542	3	0.00
21/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1286	1	1286	1	500.00
21/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	1912	2	1912	2	0.00
21/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1070	1	1070	1	500.00
21/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3488	4	3488	4	0.00
21/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	2309	2	2309	2	500.00
21/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	3522	4	3522	4	0.00
21/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1784	2	1784	2	0.00
21/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	1331	1	1331	1	500.00
21/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2099	2	2099	2	0.00
21/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	834	1	834	1	0.00
21/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1803	2	1803	2	0.00
21/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3106	3	3106	3	0.00
21/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1823	2	1823	2	0.00
21/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1706	2	1706	2	500.00
21/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	538	1	538	1	500.00
21/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	962	1	962	1	500.00
21/07/2023	2032 On 01-February-24			Bond Future	11.16	87.5272	11.1633	87.5272	0.00
21/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4827	5	4827	5	0.00
21/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1941	2	1941	2	1,200.00
21/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7422	7	7422	7	0.00
21/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7001	7	7001	7	0.00
21/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7811	8	7811	8	0.00
21/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4764	5	4764	5	0.00
21/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4795	5	4795	5	0.00
21/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1982	2	1982	2	200.00

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21/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2675	3	2675	3	500.00
21/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4514	5	4514	5	0.00
21/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	842	1	842	1	1,200.00
21/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1626	2	1626	2	500.00
21/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6523	7	6523	7	0.00
21/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1802	2	1802	2	200.00
21/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3021	3	3021	3	0.00
21/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1678	2	1678	2	0.00
21/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1691	2	1691	2	0.00
21/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	818	1	818	1	500.00
21/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	894	1	894	1	1,200.00
21/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3873	4	3873	4	0.00
21/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1664	2	1664	2	0.00
21/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3817	4	3817	4	0.00
21/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4390	4	4390	4	0.00
21/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	986	1	986	1	200.00
21/07/2023	2032 On 02-May-24			Bond Future	11.25	85.3488	11.2497	85.3488	0.00
21/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9843	10	9843	10	0.00
21/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2947	3	2947	3	500.00
21/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3585	4	3585	4	1,550.00
21/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1925	2	1925	2	500.00
21/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1838	2	1838	2	0.00
21/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1855	2	1855	2	0.00
21/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8330	8	8330	8	0.00
21/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9280	9	9280	9	0.00
21/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2440	2	2440	2	1,000.00
21/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1873	2	1873	2	0.00
21/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1548	2	1548	2	1,000.00
21/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2031	2	2031	2	1,550.00
21/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4859	5	4859	5	0.00
21/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5786	6	5786	6	0.00
21/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5134	5	5134	5	0.00
21/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4264	4	4264	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
21/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	952	1	952	1	500.00
21/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5166	5	5166	5	0.00
21/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5197	5	5197	5	0.00
21/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5041	5	5041	5	0.00
21/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3124	3	3124	3	0.00
21/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3688	4	3688	4	0.00
21/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	835	1	835	1	1,550.00
21/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1141	1	1141	1	1,000.00
21/07/2023	2032 On 01-August-24			Bond Future	11.34	87.2907	11.3357	87.2907	0.00
21/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3037	3	3037	3	0.00
21/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3059	3	3059	3	0.00
21/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3082	3	3082	3	0.00
21/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3925	4	3925	4	0.00
21/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3948	4	3948	4	0.00
21/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3971	4	3971	4	0.00
21/07/2023	2033 On 03-August-23			Bond Future	117.16	116.9642	117.1587	116.9642	7,134.00
21/07/2023	2033 On 02-November-23			Bond Future	118.31	118.1433	118.3115	118.1433	1,665.00
21/07/2023	2033 On 01-February-24			Bond Future	121.02	120.8520	121.0225	120.8520	0.00
21/07/2023	2033 On 02-May-24			Bond Future	122.34	122.1629	122.3426	122.1629	0.00
21/07/2023	2033 On 01-August-24			Bond Future	125.19	124.9715	125.1885	124.9715	0.00
21/07/2023	2037 On 03-August-23			Bond Future	12.00	76.9836	12.0012	76.9836	90,934.00
21/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
21/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	1	0	1	0	1,730.00
21/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1270	1	1270	1	0.00
21/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1201	1	1201	1	0.00
21/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1235	1	1235	1	0.00
21/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	538	1	538	1	0.00
21/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	558	1	558	1	0.00
21/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	519	1	519	1	0.00
21/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5751	6	5751	6	0.00
21/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10148	10	10148	10	0.00
21/07/2023	2037 On 02-November-23			Bond Future	12.11	78.6782	12.1083	78.6782	59,318.00
21/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1186	1	1186	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
21/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1167	1	1167	1	0.00
21/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2252	2	2252	2	731.00
21/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3800	4	3800	4	731.00
21/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1205	1	1205	1	0.00
21/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9102	9	9102	9	0.00
21/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	367	0	367	0	731.00
21/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4211	4	4211	4	0.00
21/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4248	4	4248	4	0.00
21/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1639	2	1639	2	0.00
21/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2727	3	2727	3	0.00
21/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4173	4	4173	4	0.00
21/07/2023	2037 On 01-February-24			Bond Future	12.21	76.2072	12.2095	76.2072	1,714.00
21/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9241	9	9241	9	0.00
21/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3591	4	3591	4	0.00
21/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3621	4	3621	4	0.00
21/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2970	3	2970	3	2,500.00
21/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5592	6	5592	6	0.00
21/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3650	4	3650	4	0.00
21/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3018	3	3018	3	0.00
21/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3604	4	3604	4	0.00
21/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1926	2	1926	2	2,500.00
21/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	905	1	905	1	2,500.00
21/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3041	3	3041	3	0.00
21/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3064	3	3064	3	0.00
21/07/2023	2037 On 02-May-24			Bond Future	12.32	77.9347	12.3169	77.9347	0.00
21/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1945	2	1945	2	0.00
21/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1963	2	1963	2	0.00
21/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1981	2	1981	2	0.00
21/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6763	7	6763	7	0.00
21/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6724	7	6724	7	0.00
21/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6686	7	6686	7	0.00
21/07/2023	2037 On 01-August-24			Bond Future	12.43	75.4521	12.4270	75.4521	0.00
21/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3631	4	3631	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
21/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3606	4	3606	4	0.00
21/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3582	3	3582	3	0.00
21/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5332	5	5332	5	0.00
21/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5304	5	5304	5	0.00
21/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5276	5	5276	5	0.00
21/07/2023	2038 On 03-August-23			Bond Future	126.16	126.4589	126.1613	126.4589	1,757.00
21/07/2023	2038 On 02-November-23			Bond Future	128.94	129.2740	128.9365	129.2740	3,624.00
21/07/2023	2038 On 01-February-24			Bond Future	129.88	130.2272	129.8804	130.2272	0.00
21/07/2023	2038 On 02-May-24			Bond Future	132.86	133.2102	132.8609	133.2102	0.00
21/07/2023	2038 On 01-August-24			Bond Future	133.89	134.2108	133.8896	134.2108	0.00
21/07/2023	2040 On 03-August-23			Bond Future	12.23	77.1844	12.2315	77.1844	105,700.00
21/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	822	1	822	1	0.00
21/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	851	1	851	1	0.00
21/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	880	1	880	1	0.00
21/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	889	1	889	1	0.00
21/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	917	1	917	1	0.00
21/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	946	1	946	1	0.00
21/07/2023	2040 On 02-November-23			Bond Future	12.34	78.8834	12.3410	78.8834	30,631.00
21/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	4766	5	4766	5	0.00
21/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	1912	2	1912	2	875.00
21/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	882	1	882	1	0.00
21/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1235	1	1235	1	128.00
21/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3422	3	3422	3	128.00
21/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	734	1	734	1	875.00
21/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	851	1	851	1	0.00
21/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	866	1	866	1	0.00
21/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7471	7	7471	7	0.00
21/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	642	1	642	1	128.00
21/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5261	6	5261	6	0.00
21/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	3294	4	3294	4	0.00
21/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5353	6	5353	6	0.00
21/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5733	6	5733	6	0.00
21/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1978	2	1978	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
21/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4394	5	4394	5	0.00
21/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5307	6	5307	6	0.00
21/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1333	1	1333	1	875.00
21/07/2023	2040 On 01-February-24			Bond Future	12.45	76.1666	12.4451	76.1666	5,778.00
21/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3236	3	3236	3	0.00
21/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3178	3	3178	3	0.00
21/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3207	3	3207	3	0.00
21/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3796	4	3796	4	0.00
21/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3824	4	3824	4	0.00
21/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3768	4	3768	4	0.00
21/07/2023	2040 On 02-May-24			Bond Future	12.55	77.8931	12.5549	77.8931	0.00
21/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1982	2	1982	2	0.00
21/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1944	2	1944	2	0.00
21/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1963	2	1963	2	0.00
21/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7397	8	7397	8	0.00
21/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7481	8	7481	8	0.00
21/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7439	8	7439	8	0.00
21/07/2023	2040 On 01-August-24			Bond Future	12.67	75.1592	12.6674	75.1592	0.00
21/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3705	4	3705	4	0.00
21/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3731	4	3731	4	0.00
21/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3757	4	3757	4	0.00
21/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5558	6	5558	6	0.00
21/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5588	6	5588	6	0.00
21/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5619	6	5619	6	0.00
21/07/2023	2044 On 03-August-23			Bond Future	12.28	73.5574	12.2808	73.5574	35,826.00
21/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	68	0	68	0	4,553.00
21/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	606	0	606	0	0.00
21/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1673	1	1673	1	0.00
21/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	288	0	288	0	0.00
21/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	560	0	560	0	0.00
21/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	583	0	583	0	0.00
21/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1287	2	1287	2	0.00
21/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1323	2	1323	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
21/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1942	2	1942	2	4,754.00
21/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	425	1	425	1	9,106.00
21/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1251	2	1251	2	0.00
21/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3246	4	3246	4	3,076.00
21/07/2023	2044 On 02-November-23			Bond Future	12.39	75.1766	12.3861	75.1766	49,923.00
21/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	758	1	758	1	0.00
21/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	772	1	772	1	0.00
21/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	787	1	787	1	0.00
21/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5695	6	5695	6	0.00
21/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5744	6	5744	6	0.00
21/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5793	6	5793	6	0.00
21/07/2023	2044 On 01-February-24			Bond Future	12.49	72.5009	12.4861	72.5009	8,396.00
21/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2951	3	2951	3	0.00
21/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2979	3	2979	3	0.00
21/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	3006	3	3006	3	0.00
21/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4121	4	4121	4	0.00
21/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4151	4	4151	4	0.00
21/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4181	4	4181	4	0.00
21/07/2023	2044 On 02-May-24			Bond Future	12.59	74.1443	12.5910	74.1443	0.00
21/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1983	2	1983	2	0.00
21/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	2000	2	2000	2	0.00
21/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2017	2	2017	2	0.00
21/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7431	8	7431	8	0.00
21/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7476	8	7476	8	0.00
21/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7522	8	7522	8	0.00
21/07/2023	2044 On 01-August-24			Bond Future	12.70	71.4501	12.6984	71.4501	0.00
21/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3652	3	3652	3	0.00
21/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3601	3	3601	3	0.00
21/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3626	3	3626	3	0.00
21/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5912	6	5912	6	0.00
21/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5944	6	5944	6	0.00
21/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5880	6	5880	6	0.00
21/07/2023	2046 On 03-August-23			Bond Future	111.05	110.9684	111.0522	110.9684	10,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	2046 On 02-November-23			Bond Future	111.41	111.3497	111.4066	111.3497	16,116.00
21/07/2023	2046 On 01-February-24			Bond Future	113.96	113.9028	113.9596	113.9028	0.00
21/07/2023	2046 On 02-May-24			Bond Future	114.43	114.3708	114.4337	114.3708	0.00
21/07/2023	2046 On 01-August-24			Bond Future	117.10	116.9995	117.0952	116.9995	0.00
21/07/2023	2050 On 03-August-23			Bond Future	110.66	110.7533	110.6561	110.7533	9,154.00
21/07/2023	2050 On 02-November-23			Bond Future	113.09	113.2187	113.0902	113.2187	13,911.00
21/07/2023	2050 On 01-February-24			Bond Future	113.44	113.5751	113.4421	113.5751	0.00
21/07/2023	2050 On 02-May-24			Bond Future	116.05	116.1766	116.0455	116.1766	0.00
21/07/2023	2050 On 01-August-24			Bond Future	116.45	116.5491	116.4468	116.5491	0.00
21/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	AL37 On 03-August-23			Index Future	888.69	888.1720	888.6910	888.1720	0.00
21/07/2023	AL37 On 02-November-23			Index Future	908.02	907.7230	908.0190	907.7230	0.00
21/07/2023	AL37 On 01-February-24			Index Future	928.61	928.3200	928.6100	928.3200	0.00
21/07/2023	AL37 On 02-May-24			Index Future	949.71	949.3780	949.7130	949.3780	0.00
21/07/2023	AL37 On 01-August-24			Index Future	971.60	971.0050	971.6030	971.0050	0.00
21/07/2023	AL7T On 03-August-23			Index Future	1017.03	1015.9240	1017.0250	1015.9240	0.00
21/07/2023	AL7T On 02-November-23			Index Future	1039.15	1038.2870	1039.1450	1038.2870	0.00
21/07/2023	AL7T On 01-February-24			Index Future	1062.71	1061.8460	1062.7090	1061.8460	0.00
21/07/2023	AL7T On 02-May-24			Index Future	1086.86	1085.9330	1086.8590	1085.9330	0.00
21/07/2023	AL7T On 01-August-24			Index Future	1111.91	1110.6710	1111.9110	1110.6710	0.00
21/07/2023	ALBI On 03-August-23			Index Future	887.52	885.8490	887.5160	885.8490	84.00
21/07/2023	ALBI On 02-November-23			Index Future	906.82	905.3490	906.8190	905.3490	39.00
21/07/2023	ALBI On 01-February-24			Index Future	927.38	925.8910	927.3830	925.8910	0.00
21/07/2023	ALBI On 02-May-24			Index Future	948.46	946.8940	948.4580	946.8940	0.00
21/07/2023	ALBI On 01-August-24			Index Future	970.32	968.4650	970.3190	968.4650	0.00
21/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2023	ES33 On 03-August-23			Bond Future	12.46	74.7675	12.4604	74.7675	350.00
21/07/2023	ES33 On 02-November-23			Bond Future	12.60	72.6333	12.5997	72.6333	0.00
21/07/2023	ES33 On 01-February-24			Bond Future	12.73	74.2988	12.7344	74.2988	0.00
21/07/2023	ES33 On 02-May-24			Bond Future	12.87	72.2000	12.8728	72.2000	0.00
21/07/2023	ES33 On 01-August-24			Bond Future	13.01	73.8582	13.0120	73.8582	0.00
21/07/2023	ES42 On 03-August-23			Bond Future	12.92	71.1673	12.9195	71.1673	4,000.00
21/07/2023	ES42 On 02-November-23			Bond Future	13.05	68.4881	13.0523	68.4881	0.00
21/07/2023	ES42 On 01-February-24			Bond Future	13.18	70.0587	13.1750	70.0587	0.00
21/07/2023	ES42 On 02-May-24			Bond Future	13.31	67.4001	13.3056	67.4001	0.00
21/07/2023	ES42 On 01-August-24			Bond Future	13.43	68.9470	13.4345	68.9470	0.00
21/07/2023	GOVI On 03-August-23			GOVI	874.80	873.2010	874.7960	873.2010	23.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	375660	36	375660	36	0.00
21/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	375860	36	375860	36	0.00
21/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	375760	36	375760	36	0.00
21/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-November-23			GOVI	893.82	892.4230	893.8220	892.4230	804.00
21/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	80220	7	80220	7	0.00
21/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	80120	7	80120	7	0.00
21/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	80020	7	80020	7	0.00
21/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 01-February-24			GOVI	914.09	912.6720	914.0910	912.6720	0.00
21/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	341110	33	341110	33	0.00
21/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	341010	33	341010	33	0.00
21/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	340910	33	340910	33	0.00
21/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-May-24			GOVI	934.86	933.3750	934.8640	933.3750	0.00
21/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	161060	18	161060	18	0.00
21/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	161160	18	161160	18	0.00
21/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	161260	18	161260	18	0.00
21/07/2023	GOVI On 01-August-24			GOVI	956.41	954.6380	956.4120	954.6380	0.00
21/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	130420	11	130420	11	0.00
21/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	130320	11	130320	11	0.00
21/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	130220	11	130220	11	0.00
21/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
21/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
21/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2023	IGOV On 03-August-23			Index Future	325.88	325.9530	325.8820	325.9530	168.00
21/07/2023	IGOV On 02-November-23			Index Future	333.05	333.2090	333.0510	333.2090	479.00
21/07/2023	IGOV On 01-February-24			Index Future	340.68	340.8490	340.6820	340.8490	0.00
21/07/2023	IGOV On 02-May-24			Index Future	348.50	348.6570	348.5010	348.6570	0.00
21/07/2023	IGOV On 01-August-24			Index Future	356.61	356.6750	356.6090	356.6750	0.00
21/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.45	91.4250	8.4450	91.4250	0.00
21/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.46	91.4200	8.4600	91.4200	0.00
21/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.50	91.4100	8.5000	91.4100	0.00
21/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.51	91.4100	8.5050	91.4100	0.00
21/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.4100	8.5100	91.4100	0.00
21/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.50	91.4150	8.5000	91.4150	0.00
21/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.42	91.4850	8.4200	91.4850	0.00
21/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.6900	8.2300	91.6900	0.00
21/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.8200	8.0900	91.8200	0.00
21/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.96	91.9650	7.9600	91.9650	0.00
21/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.88	92.0100	7.8800	92.0100	0.00
21/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.86	92.0200	7.8600	92.0200	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
21/07/2023	R035 On 03-August-23			Bond Future	11.64	86.3628	11.6408	86.3628	30,606.00
21/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1153	1	1153	1	0.00
21/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2053	2	2053	2	0.00
21/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2097	2	2097	2	0.00
21/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2141	2	2141	2	0.00
21/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4542	4	4542	4	5,000.00
21/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	204	0	204	0	0.00
21/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	213	0	213	0	0.00
21/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	16	0	16	0	0.00
21/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	223	0	223	0	0.00
21/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	558	1	558	1	4,870.00
21/07/2023	R035 On 02-November-23			Bond Future	11.75	83.7536	11.7481	83.7536	147,126.00
21/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1616	2	1616	2	0.00
21/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2418	2	2418	2	731.00
21/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4039	4	4039	4	731.00
21/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	391	0	391	0	400.00
21/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6373	6	6373	6	0.00
21/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9434	9	9434	9	0.00
21/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1593	2	1593	2	0.00
21/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1000	1	1000	1	400.00
21/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1571	2	1571	2	0.00
21/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3420	4	3420	4	0.00
21/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3387	3	3387	3	0.00
21/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	309	0	309	0	731.00
21/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	731	1	731	1	400.00
21/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6793	7	6793	7	0.00
21/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1450	1	1450	1	0.00
21/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4481	5	4481	5	0.00
21/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2462	3	2462	3	0.00
21/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3354	3	3354	3	0.00
21/07/2023	R035 On 01-February-24			Bond Future	11.85	85.6542	11.8497	85.6542	0.00
21/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4291	4	4291	4	0.00
21/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1522	1	1522	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4227	4	4227	4	0.00
21/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8850	9	8850	9	0.00
21/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	833	1	833	1	400.00
21/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4259	4	4259	4	0.00
21/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2488	3	2488	3	0.00
21/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7712	8	7712	8	0.00
21/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5510	6	5510	6	0.00
21/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2507	3	2507	3	0.00
21/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	925	1	925	1	400.00
21/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2468	3	2468	3	0.00
21/07/2023	R035 On 02-May-24			Bond Future	11.95	83.0821	11.9471	83.0821	0.00
21/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2152	2	2152	2	0.00
21/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2132	2	2132	2	0.00
21/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2113	2	2113	2	0.00
21/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6182	6	6182	6	0.00
21/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6146	6	6146	6	0.00
21/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6110	6	6110	6	0.00
21/07/2023	R035 On 01-August-24			Bond Future	12.04	84.9727	12.0432	84.9727	0.00
21/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3660	3	3660	3	0.00
21/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3686	4	3686	4	0.00
21/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3711	4	3711	4	0.00
21/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4967	5	4967	5	0.00
21/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4940	5	4940	5	0.00
21/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4914	5	4914	5	0.00
21/07/2023	R053 On 03-August-23			Bond Future	12.25	98.6358	12.2511	98.6358	0.00
21/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3522	3	3522	3	0.00
21/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3584	3	3584	3	0.00
21/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3645	3	3645	3	0.00
21/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	217	0	217	0	0.00
21/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	227	0	227	0	0.00
21/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	236	0	236	0	0.00
21/07/2023	R053 On 02-November-23			Bond Future	12.36	94.9412	12.3576	94.9412	5,189.00
21/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5578	5	5578	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
21/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5484	5	5484	5	0.00
21/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5531	5	5531	5	0.00
21/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2204	2	2204	2	0.00
21/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2227	2	2227	2	0.00
21/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2182	2	2182	2	0.00
21/07/2023	R053 On 01-February-24			Bond Future	12.46	97.0960	12.4556	97.0960	0.00
21/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6817	7	6817	7	0.00
21/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6728	6	6728	6	0.00
21/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6772	6	6772	6	0.00
21/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3387	4	3387	4	0.00
21/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3435	4	3435	4	0.00
21/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3411	4	3411	4	0.00
21/07/2023	R053 On 02-May-24			Bond Future	12.56	93.4312	12.5576	93.4312	0.00
21/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7544	7	7544	7	0.00
21/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7587	7	7587	7	0.00
21/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7629	7	7629	7	0.00
21/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4315	5	4315	5	0.00
21/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4290	5	4290	5	0.00
21/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4265	5	4265	5	0.00
21/07/2023	R053 On 01-August-24			Bond Future	12.66	95.5562	12.6588	95.5562	0.00
21/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8261	8	8261	8	0.00
21/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	8179	8	8179	8	0.00
21/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	8220	8	8220	8	0.00
21/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4914	5	4914	5	0.00
21/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4940	5	4940	5	0.00
21/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4889	5	4889	5	0.00
21/07/2023	R186 On 03-August-23			Bond Future	8.99	105.6205	8.9947	105.6205	28,074.00
21/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2139	2	2139	2	0.00
21/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2195	2	2195	2	0.00
21/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2167	2	2167	2	0.00
21/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	11	0	11	0	0.00
21/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	12	0	12	0	0.00
21/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	10	0	10	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
21/07/2023	R186 On 02-November-23			Bond Future	9.01	107.9456	9.0089	107.9456	138,889.00
21/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3903	4	3903	4	0.00
21/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1649	2	1649	2	0.00
21/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1631	2	1631	2	0.00
21/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1668	2	1668	2	0.00
21/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1236	1	1236	1	1,715.00
21/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	604	1	604	1	0.00
21/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	621	1	621	1	0.00
21/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	612	1	612	1	0.00
21/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	130	0	130	0	1,715.00
21/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	851	1	851	1	0.00
21/07/2023	R186 On 01-February-24			Bond Future	8.99	105.0836	8.9870	105.0836	0.00
21/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2172	2	2172	2	0.00
21/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2154	2	2154	2	0.00
21/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2136	2	2136	2	0.00
21/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	827	1	827	1	0.00
21/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	842	1	842	1	0.00
21/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	834	1	834	1	0.00
21/07/2023	R186 On 02-May-24			Bond Future	8.96	107.4663	8.9591	107.4663	0.00
21/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	487	0	487	0	0.00
21/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2654	3	2654	3	2,030.00
21/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	481	0	481	0	0.00
21/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	494	0	494	0	0.00
21/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3857	4	3857	4	0.00
21/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	546	1	546	1	2,030.00
21/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2751	3	2751	3	0.00
21/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	865	1	865	1	0.00
21/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2787	3	2787	3	0.00
21/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2768	3	2768	3	0.00
21/07/2023	R186 On 01-August-24			Bond Future	8.91	104.6011	8.9101	104.6011	0.00
21/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1264	1	1264	1	0.00
21/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1241	1	1241	1	0.00
21/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1252	1	1252	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
21/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1716	2	1716	2	0.00
21/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1736	2	1736	2	0.00
21/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1726	2	1726	2	0.00
21/07/2023	R197 On 03-August-23			Bond Future	334.71	334.7257	334.7134	334.7257	44.00
21/07/2023	R197 On 02-November-23			Bond Future	342.08	342.1768	342.0761	342.1768	0.00
21/07/2023	R202 On 03-August-23			Bond Future	249.51	249.5154	249.5108	249.5154	5,323.00
21/07/2023	R202 On 02-November-23			Bond Future	255.00	255.0696	254.9992	255.0696	4,746.00
21/07/2023	R202 On 01-February-24			Bond Future	255.89	255.9653	255.8903	255.9653	0.00
21/07/2023	R202 On 02-May-24			Bond Future	261.76	261.8285	261.7628	261.8285	0.00
21/07/2023	R202 On 01-August-24			Bond Future	262.77	262.7657	262.7697	262.7657	0.00
21/07/2023	R209 On 03-August-23			Bond Future	11.70	66.5362	11.7045	66.5362	8,818.00
21/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	1	0	7,000.00
21/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1456	1	1456	1	0.00
21/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	80	0	80	0	7,000.00
21/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
21/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	1	0	1	0	1,730.00
21/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1387	1	1387	1	0.00
21/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1421	1	1421	1	0.00
21/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1635	2	1635	2	0.00
21/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	238	0	238	0	1,750.00
21/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2315	2	2315	2	0.00
21/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	292	0	292	0	0.00
21/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8963	9	8963	9	0.00
21/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	316	0	316	0	0.00
21/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	304	0	304	0	0.00
21/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4821	5	4821	5	0.00
21/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5087	5	5087	5	0.00
21/07/2023	R209 On 02-November-23			Bond Future	11.80	64.8472	11.7998	64.8472	28,256.00
21/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1172	1	1172	1	0.00
21/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1136	1	1136	1	0.00
21/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1154	1	1154	1	0.00
21/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3383	3	3383	3	0.00
21/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3415	3	3415	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
21/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3352	3	3352	3	0.00
21/07/2023	R209 On 01-February-24			Bond Future	11.89	66.3189	11.8860	66.3189	0.00
21/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3483	3	3483	3	0.00
21/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3456	3	3456	3	0.00
21/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3510	3	3510	3	0.00
21/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2338	2	2338	2	0.00
21/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2356	2	2356	2	0.00
21/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2375	2	2375	2	0.00
21/07/2023	R209 On 02-May-24			Bond Future	11.98	64.6688	11.9761	64.6688	0.00
21/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1819	2	1819	2	0.00
21/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1802	2	1802	2	0.00
21/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1786	2	1786	2	0.00
21/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5657	6	5657	6	0.00
21/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5623	6	5623	6	0.00
21/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5590	6	5590	6	0.00
21/07/2023	R209 On 01-August-24			Bond Future	12.07	66.1401	12.0655	66.1401	0.00
21/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3265	3	3265	3	0.00
21/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3243	3	3243	3	0.00
21/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3287	3	3287	3	0.00
21/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4512	5	4512	5	0.00
21/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4536	5	4536	5	0.00
21/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4560	5	4560	5	0.00
21/07/2023	R210 On 03-August-23			Bond Future	224.85	224.8546	224.8476	224.8546	360.00
21/07/2023	R210 On 02-November-23			Bond Future	226.63	226.6936	226.6275	226.6936	70.00
21/07/2023	R210 On 01-February-24			Bond Future	231.82	231.8911	231.8209	231.8911	0.00
21/07/2023	R210 On 02-May-24			Bond Future	233.90	233.9572	233.8953	233.9572	0.00
21/07/2023	R210 On 01-August-24			Bond Future	239.34	239.3354	239.3358	239.3354	0.00
21/07/2023	R213 On 03-August-23			Bond Future	10.75	83.9324	10.7533	83.9324	4,288.00
21/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3718	4	3718	4	0.00
21/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3759	4	3759	4	0.00
21/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3800	4	3800	4	0.00
21/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	18	0	18	0	0.00
21/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	17	0	17	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
21/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	19	0	19	0	0.00
21/07/2023	R213 On 02-November-23			Bond Future	10.84	82.2225	10.8433	82.2225	27,649.00
21/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3498	3	3498	3	731.00
21/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7774	8	7774	8	0.00
21/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2582	3	2582	3	0.00
21/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2556	3	2556	3	0.00
21/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2609	3	2609	3	0.00
21/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2122	2	2122	2	731.00
21/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1704	2	1704	2	0.00
21/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1376	1	1376	1	0.00
21/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1408	1	1408	1	0.00
21/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1392	1	1392	1	0.00
21/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	197	0	197	0	731.00
21/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	959	1	959	1	0.00
21/07/2023	R213 On 01-February-24			Bond Future	10.93	84.0883	10.9250	84.0883	0.00
21/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4619	5	4619	5	0.00
21/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4561	5	4561	5	0.00
21/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4590	5	4590	5	0.00
21/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1351	1	1351	1	0.00
21/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1362	1	1362	1	0.00
21/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1340	1	1340	1	0.00
21/07/2023	R213 On 02-May-24			Bond Future	11.00	82.4346	11.0025	82.4346	0.00
21/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1618	2	1618	2	0.00
21/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1633	2	1633	2	0.00
21/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1648	2	1648	2	0.00
21/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4615	5	4615	5	0.00
21/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4643	5	4643	5	0.00
21/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4671	5	4671	5	0.00
21/07/2023	R213 On 01-August-24			Bond Future	11.08	84.3109	11.0771	84.3109	0.00
21/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2802	3	2802	3	0.00
21/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2761	3	2761	3	0.00
21/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2781	3	2781	3	0.00
21/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3620	4	3620	4	0.00

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21/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3641	4	3641	4	0.00
21/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3600	4	3600	4	0.00
21/07/2023	R214 On 03-August-23			Bond Future	12.06	62.3075	12.0646	62.3075	15,856.00
21/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1007	1	1007	1	0.00
21/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	949	1	949	1	0.00
21/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	978	1	978	1	0.00
21/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	564	1	564	1	0.00
21/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	584	1	584	1	0.00
21/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	545	1	545	1	0.00
21/07/2023	R214 On 02-November-23			Bond Future	12.16	60.3757	12.1642	60.3757	12,853.00
21/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	774	1	774	1	0.00
21/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	802	1	802	1	0.00
21/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	788	1	788	1	0.00
21/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4331	5	4331	5	0.00
21/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4370	5	4370	5	0.00
21/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4293	5	4293	5	0.00
21/07/2023	R214 On 01-February-24			Bond Future	12.26	61.7458	12.2588	61.7458	0.00
21/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2675	3	2675	3	0.00
21/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2700	3	2700	3	0.00
21/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2724	3	2724	3	0.00
21/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3197	3	3197	3	0.00
21/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3220	3	3220	3	0.00
21/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3244	3	3244	3	0.00
21/07/2023	R214 On 02-May-24			Bond Future	12.35	59.8397	12.3490	59.8397	0.00
21/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1728	2	1728	2	0.00
21/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1699	2	1699	2	0.00
21/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1714	2	1714	2	0.00
21/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6076	6	6076	6	0.00
21/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6114	6	6114	6	0.00
21/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6038	6	6038	6	0.00
21/07/2023	R214 On 01-August-24			Bond Future	12.44	61.2014	12.4375	61.2014	0.00
21/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3279	3	3279	3	0.00
21/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3302	3	3302	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
21/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3324	3	3324	3	0.00
21/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4539	5	4539	5	0.00
21/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4564	5	4564	5	0.00
21/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4590	5	4590	5	0.00
21/07/2023	R248 On 03-August-23			Bond Future	12.23	76.5974	12.2256	76.5974	49,582.00
21/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	561	0	561	0	0.00
21/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	584	1	584	1	0.00
21/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5380	5	5380	5	0.00
21/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1159	1	1159	1	1,053.00
21/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	135	0	135	0	1,053.00
21/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	607	1	607	1	0.00
21/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1294	2	1294	2	0.00
21/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2722	3	2722	3	0.00
21/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	723	1	723	1	0.00
21/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	14	0	14	0	1,053.00
21/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	1331	2	1331	2	0.00
21/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1368	2	1368	2	0.00
21/07/2023	R248 On 02-November-23			Bond Future	12.33	73.8367	12.3314	73.8367	223,755.00
21/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1314	1	1314	1	207.00
21/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	772	1	772	1	0.00
21/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3230	3	3230	3	207.00
21/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7465	7	7465	7	0.00
21/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	746	1	746	1	0.00
21/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	759	1	759	1	0.00
21/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	715	1	715	1	207.00
21/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5963	6	5963	6	0.00
21/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4519	5	4519	5	0.00
21/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2263	2	2263	2	0.00
21/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6069	6	6069	6	0.00
21/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6016	6	6016	6	0.00
21/07/2023	R248 On 01-February-24			Bond Future	12.43	75.5122	12.4325	75.5122	0.00
21/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2865	3	2865	3	0.00
21/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2811	3	2811	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
21/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2838	3	2838	3	0.00
21/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4486	5	4486	5	0.00
21/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4519	5	4519	5	0.00
21/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4454	5	4454	5	0.00
21/07/2023	R248 On 02-May-24			Bond Future	12.53	72.7738	12.5291	72.7738	0.00
21/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1864	2	1864	2	0.00
21/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1831	2	1831	2	0.00
21/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1848	2	1848	2	0.00
21/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8246	8	8246	8	0.00
21/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8344	9	8344	9	0.00
21/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8294	9	8294	9	0.00
21/07/2023	R248 On 01-August-24			Bond Future	12.62	74.4296	12.6244	74.4296	13,000.00
21/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3989	4	3989	4	0.00
21/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3935	4	3935	4	0.00
21/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3962	4	3962	4	0.00
21/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5750	6	5750	6	0.00
21/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5782	6	5782	6	0.00
21/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5719	6	5719	6	0.00