



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 WEEKLY STATISTICS REPORT

FROM: 28/07/2023 TO: 28/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	2025 On 03-August-23			Bond Future	169.48	169.5903	169.4831	169.5903	812.00
28/07/2023	2025 On 02-November-23			Bond Future	173.24	173.3179	173.2403	173.3179	5,566.00
28/07/2023	2025 On 01-February-24			Bond Future	175.39	175.4992	175.3947	175.4992	214.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	2025 On 02-May-24			Bond Future	179.39	179.5277	179.3905	179.5277	0.00
28/07/2023	2025 On 01-August-24			Bond Future	181.71	181.8708	181.7100	181.8708	0.00
28/07/2023	2029 On 03-August-23			Bond Future	123.25	122.8390	123.2507	122.8390	1,075.00
28/07/2023	2029 On 02-November-23			Bond Future	124.65	124.2099	124.6536	124.2099	1,287.00
28/07/2023	2029 On 01-February-24			Bond Future	127.49	127.0544	127.4901	127.0544	728.00
28/07/2023	2029 On 02-May-24			Bond Future	129.03	128.6076	129.0318	128.6076	0.00
28/07/2023	2029 On 01-August-24			Bond Future	132.02	131.6000	132.0188	131.6000	0.00
28/07/2023	2030 On 03-August-23			Bond Future	10.17	89.8763	90.0551	89.8763	43,823.00
28/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	5006	5	5	5	0.00
28/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9814	10	10	10	0.00
28/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	1099	1	1	1	1,012.00
28/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	2080	2	2	2	350.00
28/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4924	5	5	5	0.00
28/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10934	11	11	11	0.00
28/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4965	5	5	5	0.00
28/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
28/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	16	0	0	0	0.00
28/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
28/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	102	0	0	0	0.00
28/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2030 On 02-November-23			Bond Future	10.23	91.8294	92.0291	91.8294	90,892.00
28/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	8234	8	8	8	0.00
28/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	4193	4	4	4	500.00
28/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5727	6	6	6	0.00
28/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	3248	3	3	3	0.00
28/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	1073	1	1	1	500.00
28/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2671	3	3	3	500.00
28/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	5239	5	5	5	0.00
28/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	3188	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
28/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	3218	3	3	3	0.00
28/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1381	1	1	1	800.00
28/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	2073	2	2	2	500.00
28/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	653	1	1	1	800.00
28/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	3510	4	4	4	0.00
28/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2069	2	2	2	0.00
28/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	810	1	1	1	0.00
28/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	821	1	1	1	0.00
28/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	338	0	0	0	500.00
28/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	98	0	0	0	500.00
28/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1045	1	1	1	0.00
28/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	2534	3	3	3	0.00
28/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	799	1	1	1	0.00
28/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1405	2	1	2	0.00
28/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	276	0	0	0	800.00
28/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	527	1	1	1	0.00
28/07/2023	2030 On 01-February-24			Bond Future	10.29	89.9046	90.0954	89.9046	0.00
28/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6761	7	7	7	0.00
28/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7544	7	8	7	0.00
28/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	6407	6	6	6	0.00
28/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	5034	5	5	5	0.00
28/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	5156	5	5	5	0.00
28/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	5186	5	5	5	0.00
28/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2557	2	3	2	500.00
28/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1892	2	2	2	400.00
28/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	1114	1	1	1	400.00
28/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1578	2	2	2	500.00
28/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	5216	5	5	5	0.00
28/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6729	7	7	7	0.00
28/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	2067	2	2	2	200.00
28/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	4124	4	4	4	0.00
28/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1644	2	2	2	1,360.00
28/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1762	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
28/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	2950	3	3	3	0.00
28/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4119	4	4	4	0.00
28/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3226	3	3	3	0.00
28/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3124	3	3	3	0.00
28/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2590	3	3	3	0.00
28/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	587	1	1	1	500.00
28/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	903	1	1	1	0.00
28/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	582	1	1	1	500.00
28/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	469	0	0	0	400.00
28/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	2789	3	3	3	0.00
28/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2135	2	2	2	0.00
28/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1254	1	1	1	700.00
28/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	911	1	1	1	0.00
28/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	920	1	1	1	0.00
28/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	953	1	1	1	1,360.00
28/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	643	1	1	1	200.00
28/07/2023	2030 On 02-May-24			Bond Future	10.35	91.9475	92.1267	91.9475	0.00
28/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10653	10	11	10	0.00
28/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1766	2	2	2	0.00
28/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4610	4	5	4	500.00
28/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6968	7	7	7	0.00
28/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2345	2	2	2	1,000.00
28/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	8315	8	8	8	0.00
28/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3339	3	3	3	500.00
28/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3825	4	4	4	1,080.00
28/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1735	2	2	2	0.00
28/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1750	2	2	2	0.00
28/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1511	1	2	1	1,000.00
28/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4313	4	4	4	0.00
28/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	3895	4	4	4	0.00
28/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	3920	4	4	4	0.00
28/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	1986	2	2	2	0.00
28/07/2023	2030 On 02-May-24	10.62	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
28/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	679	1	1	1	1,080.00
28/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1617	2	2	2	0.00
28/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3110	3	3	3	0.00
28/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	918	1	1	1	1,000.00
28/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	3869	4	4	4	0.00
28/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	332	0	0	0	500.00
28/07/2023	2030 On 01-August-24			Bond Future	10.41	90.0605	90.2328	90.0605	0.00
28/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2902	3	3	3	0.00
28/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2861	3	3	3	0.00
28/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2881	3	3	3	0.00
28/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3011	3	3	3	0.00
28/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3029	3	3	3	0.00
28/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	2993	3	3	3	0.00
28/07/2023	2032 On 03-August-23			Bond Future	10.83	88.4966	88.6774	88.4966	61,507.00
28/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	3049	3	3	3	0.00
28/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5611	5	6	5	5,000.00
28/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	4504	4	5	4	0.00
28/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	4458	4	4	4	0.00
28/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	3285	3	3	3	11,000.00
28/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
28/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
28/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5793	6	6	6	3,000.00
28/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	4551	4	5	4	0.00
28/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	5152	5	5	5	5,000.00
28/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3521	3	4	3	0.00
28/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	2	0	0	0	7,500.00
28/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	3,000.00
28/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	2682	3	3	3	0.00
28/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	6423	7	6	7	0.00
28/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	3	0	0	0	11,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
28/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	5	0	0	0	7,500.00
28/07/2023	2032 On 02-November-23			Bond Future	10.91	86.2573	86.4584	86.2573	187,442.00
28/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4823	5	5	5	0.00
28/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6656	6	7	6	0.00
28/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	3101	3	3	3	0.00
28/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3826	4	4	4	0.00
28/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2527	2	3	2	500.00
28/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2914	3	3	3	0.00
28/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2945	3	3	3	0.00
28/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1288	1	1	1	500.00
28/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	5270	5	5	5	0.00
28/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2976	3	3	3	0.00
28/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1558	1	2	1	500.00
28/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	2274	2	2	2	0.00
28/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1307	1	1	1	500.00
28/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	2882	3	3	3	0.00
28/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	1827	2	2	2	500.00
28/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	2913	3	3	3	0.00
28/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1375	1	1	1	0.00
28/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	997	1	1	1	500.00
28/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	1645	2	2	2	0.00
28/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	597	1	1	1	0.00
28/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1392	1	1	1	0.00
28/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2535	3	3	3	0.00
28/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1409	1	1	1	0.00
28/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1310	1	1	1	500.00
28/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	370	0	0	0	500.00
28/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	698	1	1	1	500.00
28/07/2023	2032 On 01-February-24			Bond Future	10.98	88.2127	88.4053	88.2127	0.00
28/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5373	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
28/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2256	2	2	2	1,200.00
28/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	8084	8	8	8	0.00
28/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7648	7	8	7	0.00
28/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8486	8	8	8	0.00
28/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	5306	5	5	5	0.00
28/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	5339	5	5	5	0.00
28/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2301	2	2	2	200.00
28/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	3064	3	3	3	500.00
28/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	5041	5	5	5	0.00
28/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	1006	1	1	1	1,200.00
28/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1903	2	2	2	500.00
28/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	5839	6	6	6	0.00
28/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1482	2	1	2	200.00
28/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2563	3	3	3	0.00
28/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1374	1	1	1	0.00
28/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1385	1	1	1	0.00
28/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	645	1	1	1	500.00
28/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	708	1	1	1	1,200.00
28/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3340	3	3	3	0.00
28/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1362	1	1	1	0.00
28/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3288	3	3	3	0.00
28/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	3819	4	4	4	0.00
28/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	784	1	1	1	200.00
28/07/2023	2032 On 02-May-24			Bond Future	11.07	86.0541	86.2359	86.0541	0.00
28/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10547	10	11	10	0.00
28/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3335	3	3	3	500.00
28/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	4022	4	4	4	1,550.00
28/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2217	2	2	2	500.00
28/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	2121	2	2	2	0.00
28/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	2140	2	2	2	0.00
28/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8990	9	9	9	0.00
28/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9967	10	10	10	0.00
28/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2785	3	3	3	1,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	2160	2	2	2	0.00
28/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1798	2	2	2	1,000.00
28/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2335	2	2	2	1,550.00
28/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4310	4	4	4	0.00
28/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5183	5	5	5	0.00
28/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4569	5	5	5	0.00
28/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	3756	4	4	4	0.00
28/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	787	1	1	1	500.00
28/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4599	5	5	5	0.00
28/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	4628	5	5	5	0.00
28/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4482	5	4	5	0.00
28/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2709	3	3	3	0.00
28/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3225	3	3	3	0.00
28/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	686	1	1	1	1,550.00
28/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	949	1	1	1	1,000.00
28/07/2023	2032 On 01-August-24			Bond Future	11.15	88.0369	88.2125	88.0369	0.00
28/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3433	3	3	3	0.00
28/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3457	3	3	3	0.00
28/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3482	3	3	3	0.00
28/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3462	4	3	4	0.00
28/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3483	4	3	4	0.00
28/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3505	4	4	4	0.00
28/07/2023	2033 On 03-August-23			Bond Future	118.15	117.9587	118.1521	117.9587	977.00
28/07/2023	2033 On 02-November-23			Bond Future	119.35	119.1271	119.3469	119.1271	2,255.00
28/07/2023	2033 On 01-February-24			Bond Future	122.06	121.8552	122.0626	121.8552	6,141.00
28/07/2023	2033 On 02-May-24			Bond Future	123.39	123.1943	123.3858	123.1943	0.00
28/07/2023	2033 On 01-August-24			Bond Future	126.24	126.0608	126.2421	126.0608	0.00
28/07/2023	2037 On 03-August-23			Bond Future	11.83	77.7720	78.0285	77.7720	45,217.00
28/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
28/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
28/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1793	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
28/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1698	2	2	2	0.00
28/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1745	2	2	2	0.00
28/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	90	0	0	0	0.00
28/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	97	0	0	0	0.00
28/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	84	0	0	0	0.00
28/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	4791	5	5	5	0.00
28/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	9190	9	9	9	0.00
28/07/2023	2037 On 02-November-23			Bond Future	11.92	79.4621	79.7390	79.4621	64,154.00
28/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1458	1	1	1	0.00
28/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1435	1	1	1	0.00
28/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2680	3	3	3	731.00
28/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	4391	4	4	4	731.00
28/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1480	1	1	1	0.00
28/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9970	10	10	10	0.00
28/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	242	0	0	0	731.00
28/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	3489	4	3	4	0.00
28/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	3524	4	4	4	0.00
28/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1237	1	1	1	0.00
28/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2163	2	2	2	0.00
28/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	3455	4	3	4	0.00
28/07/2023	2037 On 01-February-24			Bond Future	12.02	77.0067	77.2781	77.0067	76,958.00
28/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	10050	10	10	10	0.00
28/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	4103	4	4	4	0.00
28/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	4136	4	4	4	0.00
28/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3427	3	3	3	2,500.00
28/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	6244	6	6	6	0.00
28/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	4168	4	4	4	0.00
28/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2533	3	3	3	0.00
28/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3059	3	3	3	0.00
28/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1575	2	2	2	2,500.00
28/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	712	1	1	1	2,500.00
28/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2553	3	3	3	0.00
28/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	2574	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
28/07/2023	2037 On 02-May-24			Bond Future	12.12	78.7564	79.0202	78.7564	0.00
28/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	2256	2	2	2	0.00
28/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2276	2	2	2	0.00
28/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2297	2	2	2	0.00
28/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6062	6	6	6	0.00
28/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6026	6	6	6	0.00
28/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	5990	6	6	6	0.00
28/07/2023	2037 On 01-August-24			Bond Future	12.23	76.3148	76.5753	76.3148	0.00
28/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	4090	4	4	4	0.00
28/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	4064	4	4	4	0.00
28/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	4038	4	4	4	0.00
28/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	4762	5	5	5	0.00
28/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	4735	5	5	5	0.00
28/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	4709	5	5	5	0.00
28/07/2023	2038 On 03-August-23			Bond Future	127.06	126.4726	127.0615	126.4726	737.00
28/07/2023	2038 On 02-November-23			Bond Future	129.88	129.2526	129.8783	129.2526	4,602.00
28/07/2023	2038 On 01-February-24			Bond Future	130.82	130.2012	130.8227	130.2012	0.00
28/07/2023	2038 On 02-May-24			Bond Future	133.80	133.1899	133.8028	133.1899	0.00
28/07/2023	2038 On 01-August-24			Bond Future	134.84	134.2253	134.8375	134.2253	0.00
28/07/2023	2040 On 03-August-23			Bond Future	12.08	77.9272	78.4016	77.9272	17,094.00
28/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	1066	1	1	1	0.00
28/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	1107	1	1	1	0.00
28/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	1149	1	1	1	0.00
28/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	261	0	0	0	0.00
28/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	277	0	0	0	0.00
28/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	294	1	0	1	0.00
28/07/2023	2040 On 02-November-23			Bond Future	12.18	79.6206	80.1202	79.6206	34,021.00
28/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	5369	5	5	5	0.00
28/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	2250	2	2	2	875.00
28/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	1067	1	1	1	0.00
28/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1477	1	1	1	128.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3921	4	4	4	128.00
28/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	893	1	1	1	875.00
28/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	1031	1	1	1	0.00
28/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	1049	1	1	1	0.00
28/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	8213	8	8	8	0.00
28/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	455	1	0	1	128.00
28/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	4518	5	5	5	0.00
28/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	2704	3	3	3	0.00
28/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	4605	5	5	5	0.00
28/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	4964	5	5	5	0.00
28/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1548	2	2	2	0.00
28/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	3708	4	4	4	0.00
28/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	4561	5	5	5	0.00
28/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1007	1	1	1	875.00
28/07/2023	2040 On 01-February-24			Bond Future	12.28	76.9184	77.4175	76.9184	93,216.00
28/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3659	3	4	3	0.00
28/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3597	3	4	3	0.00
28/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3628	3	4	3	0.00
28/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3280	4	3	4	0.00
28/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3306	4	3	4	0.00
28/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3255	3	3	3	0.00
28/07/2023	2040 On 02-May-24			Bond Future	12.38	78.6661	79.1627	78.6661	0.00
28/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	2257	2	2	2	0.00
28/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	2216	2	2	2	0.00
28/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	2237	2	2	2	0.00
28/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	6728	7	7	7	0.00
28/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	6808	7	7	7	0.00
28/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	6768	7	7	7	0.00
28/07/2023	2040 On 01-August-24			Bond Future	12.49	75.9720	76.4706	75.9720	0.00
28/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	4122	4	4	4	0.00
28/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	4150	4	4	4	0.00
28/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	4177	4	4	4	0.00
28/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5021	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
28/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5050	5	5	5	0.00
28/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5079	5	5	5	0.00
28/07/2023	2044 On 03-August-23			Bond Future	12.14	74.2727	74.7495	74.2727	15,600.00
28/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	34	0	0	0	4,553.00
28/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	695	1	1	1	0.00
28/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	2130	2	2	2	0.00
28/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	271	0	0	0	0.00
28/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	632	0	1	0	0.00
28/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	664	0	1	0	0.00
28/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	556	1	1	1	0.00
28/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	584	1	1	1	0.00
28/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1113	2	1	2	4,754.00
28/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	70	0	0	0	9,106.00
28/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	529	1	1	1	0.00
28/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	2402	3	2	3	3,076.00
28/07/2023	2044 On 02-November-23			Bond Future	12.24	75.8867	76.3880	75.8867	50,738.00
28/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	895	1	1	1	0.00
28/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	912	1	1	1	0.00
28/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	929	1	1	1	0.00
28/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	4995	5	5	5	0.00
28/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5042	5	5	5	0.00
28/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5089	5	5	5	0.00
28/07/2023	2044 On 01-February-24			Bond Future	12.34	73.2250	73.7265	73.2250	31,797.00
28/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	3301	3	3	3	0.00
28/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	3330	3	3	3	0.00
28/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	3360	3	3	3	0.00
28/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	3627	4	4	4	0.00
28/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	3654	4	4	4	0.00
28/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	3682	4	4	4	0.00
28/07/2023	2044 On 02-May-24			Bond Future	12.44	74.8888	75.3885	74.8888	0.00
28/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	2225	2	2	2	0.00
28/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	2244	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
28/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2263	2	2	2	0.00
28/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	6822	7	7	7	0.00
28/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	6865	7	7	7	0.00
28/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	6909	7	7	7	0.00
28/07/2023	2044 On 01-August-24			Bond Future	12.54	72.2328	72.7350	72.2328	0.00
28/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	4017	4	4	4	0.00
28/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3962	4	4	4	0.00
28/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3989	4	4	4	0.00
28/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5409	6	5	6	0.00
28/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5439	6	5	6	0.00
28/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5379	6	5	6	0.00
28/07/2023	2046 On 03-August-23			Bond Future	112.18	111.5804	112.1812	111.5804	10,131.00
28/07/2023	2046 On 02-November-23			Bond Future	112.58	111.9445	112.5794	111.9445	16,070.00
28/07/2023	2046 On 01-February-24			Bond Future	115.14	114.5083	115.1411	114.5083	0.00
28/07/2023	2046 On 02-May-24			Bond Future	115.62	114.9946	115.6225	114.9946	0.00
28/07/2023	2046 On 01-August-24			Bond Future	118.30	117.6699	118.2988	117.6699	0.00
28/07/2023	2050 On 03-August-23			Bond Future	110.95	111.7241	110.9514	111.7241	9,124.00
28/07/2023	2050 On 02-November-23			Bond Future	113.41	114.1798	113.4110	114.1798	14,011.00
28/07/2023	2050 On 01-February-24			Bond Future	113.75	114.5547	113.7520	114.5547	0.00
28/07/2023	2050 On 02-May-24			Bond Future	116.34	117.1841	116.3433	117.1841	0.00
28/07/2023	2050 On 01-August-24			Bond Future	116.74	117.6110	116.7376	117.6110	0.00
28/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	AL37 On 03-August-23			Index Future	893.40	892.3230	893.3970	892.3230	0.00
28/07/2023	AL37 On 02-November-23			Index Future	912.98	911.7140	912.9810	911.7140	0.00
28/07/2023	AL37 On 01-February-24			Index Future	933.54	932.3760	933.5380	932.3760	0.00
28/07/2023	AL37 On 02-May-24			Index Future	954.60	953.5680	954.5960	953.5680	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
28/07/2023	AL37 On 01-August-24			Index Future	976.49	975.5520	976.4910	975.5520	0.00
28/07/2023	AL7T On 03-August-23			Index Future	1026.68	1024.2380	1026.6770	1024.2380	0.00
28/07/2023	AL7T On 02-November-23			Index Future	1049.18	1046.4960	1049.1820	1046.4960	0.00
28/07/2023	AL7T On 01-February-24			Index Future	1072.81	1070.2130	1072.8060	1070.2130	0.00
28/07/2023	AL7T On 02-May-24			Index Future	1097.01	1094.5380	1097.0060	1094.5380	0.00
28/07/2023	AL7T On 01-August-24			Index Future	1122.17	1119.7720	1122.1670	1119.7720	0.00
28/07/2023	ALBI On 03-August-23			Index Future	895.56	892.6760	895.5630	892.6760	1.00
28/07/2023	ALBI On 02-November-23			Index Future	915.19	912.0750	915.1940	912.0750	106.00
28/07/2023	ALBI On 01-February-24			Index Future	935.80	932.7450	935.8010	932.7450	0.00
28/07/2023	ALBI On 02-May-24			Index Future	956.91	953.9460	956.9100	953.9460	0.00
28/07/2023	ALBI On 01-August-24			Index Future	978.86	975.9390	978.8590	975.9390	0.00
28/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C186 On 21-December-26			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
28/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2023	ES33 On 03-August-23			Bond Future	12.29	75.4305	75.6445	75.4305	350.00
28/07/2023	ES33 On 02-November-23			Bond Future	12.42	73.2904	73.5231	73.2904	0.00
28/07/2023	ES33 On 01-February-24			Bond Future	12.55	74.9692	75.1961	74.9692	0.00
28/07/2023	ES33 On 02-May-24			Bond Future	12.69	72.8896	73.1088	72.8896	0.00
28/07/2023	ES33 On 01-August-24			Bond Future	12.82	74.5847	74.8002	74.5847	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
28/07/2023	ES42 On 03-August-23			Bond Future	12.75	71.9494	72.3535	71.9494	4,000.00
28/07/2023	ES42 On 02-November-23			Bond Future	12.88	69.2675	69.6940	69.2675	0.00
28/07/2023	ES42 On 01-February-24			Bond Future	13.00	70.8546	71.2801	70.8546	0.00
28/07/2023	ES42 On 02-May-24			Bond Future	13.12	68.2178	68.6407	68.2178	0.00
28/07/2023	ES42 On 01-August-24			Bond Future	13.24	69.8038	70.2281	69.8038	0.00
28/07/2023	GOVI On 03-August-23			GOVI	882.75	879.9110	882.7460	879.9110	13.00
28/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	455160	43	46	43	0.00
28/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	455360	43	46	43	0.00
28/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	455260	43	46	43	0.00
28/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-November-23			GOVI	902.10	899.0330	902.0960	899.0330	825.00
28/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	162960	13	16	13	0.00
28/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	162860	13	16	13	0.00
28/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	162760	13	16	13	0.00
28/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 01-February-24			GOVI	922.41	919.4070	922.4080	919.4070	0.00
28/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	424280	39	42	39	0.00
28/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	424180	39	42	39	0.00
28/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	424080	39	42	39	0.00
28/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-May-24			GOVI	943.22	940.3040	943.2160	940.3040	0.00
28/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	77540	11	8	11	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
28/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	77640	11	8	11	0.00
28/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	77740	11	8	11	0.00
28/07/2023	GOVI On 01-August-24			GOVI	964.85	961.9820	964.8500	961.9820	0.00
28/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	214800	19	21	19	0.00
28/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	214700	19	21	19	0.00
28/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	214600	19	21	19	0.00
28/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2023	IGOV On 03-August-23			Index Future	327.90	327.3060	327.8960	327.3060	168.00
28/07/2023	IGOV On 02-November-23			Index Future	335.17	334.5000	335.1650	334.5000	515.00
28/07/2023	IGOV On 01-February-24			Index Future	342.79	342.1600	342.7910	342.1600	0.00
28/07/2023	IGOV On 02-May-24			Index Future	350.60	350.0150	350.6020	350.0150	0.00
28/07/2023	IGOV On 01-August-24			Index Future	358.72	358.1600	358.7190	358.1600	0.00
28/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
28/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5700	91.5650	91.5700	0.00
28/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.44	91.5750	91.5600	91.5750	0.00
28/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.48	91.5300	91.5200	91.5300	0.00
28/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.49	91.5250	91.5100	91.5250	0.00
28/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.5350	91.5200	91.5350	0.00
28/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.45	91.5750	91.5550	91.5750	0.00
28/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.40	91.6250	91.6000	91.6250	0.00
28/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8550	91.8050	91.8550	0.00
28/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.11	91.9200	91.8950	91.9200	0.00
28/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.89	92.1300	92.1100	92.1300	0.00
28/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.81	92.2050	92.1950	92.2050	0.00
28/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.80	92.2150	92.2050	92.2150	0.00
28/07/2023	R035 On 03-August-23			Bond Future	11.48	87.1523	87.4098	87.1523	28,467.00
28/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1581	1	2	1	0.00
28/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2725	2	3	2	0.00
28/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2777	3	3	3	0.00
28/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2828	3	3	3	0.00
28/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	5404	5	5	5	5,000.00
28/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	14	0	0	0	0.00
28/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	15	0	0	0	0.00
28/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	16	0	0	0	0.00
28/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	107	0	0	0	4,870.00
28/07/2023	R035 On 02-November-23			Bond Future	11.58	84.5367	84.8157	84.5367	162,861.00
28/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1926	2	2	2	0.00
28/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2829	3	3	3	731.00
28/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4599	4	5	4	731.00
28/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	488	0	0	0	400.00
28/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	7075	7	7	7	0.00
28/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	10242	10	10	10	0.00
28/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1900	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
28/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1215	1	1	1	400.00
28/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1874	2	2	2	0.00
28/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	2811	3	3	3	0.00
28/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	2782	3	3	3	0.00
28/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	204	0	0	0	731.00
28/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	521	1	1	1	400.00
28/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	5978	6	6	6	0.00
28/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1098	1	1	1	0.00
28/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	3785	4	4	4	0.00
28/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	1961	2	2	2	0.00
28/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	2752	3	3	3	0.00
28/07/2023	R035 On 01-February-24			Bond Future	11.68	86.4529	86.7255	86.4529	0.00
28/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4810	5	5	5	0.00
28/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1784	2	2	2	400.00
28/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4741	5	5	5	0.00
28/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	9580	9	10	9	0.00
28/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	994	1	1	1	400.00
28/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4776	5	5	5	0.00
28/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2086	2	2	2	0.00
28/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	6954	7	7	7	0.00
28/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	4854	5	5	5	0.00
28/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2103	2	2	2	0.00
28/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	737	1	1	1	400.00
28/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2069	2	2	2	0.00
28/07/2023	R035 On 02-May-24			Bond Future	11.77	83.9033	84.1674	83.9033	0.00
28/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2457	2	2	2	0.00
28/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2436	2	2	2	0.00
28/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2414	2	2	2	0.00
28/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	5559	6	6	6	0.00
28/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	5525	6	6	6	0.00
28/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	5491	6	5	6	0.00
28/07/2023	R035 On 01-August-24			Bond Future	11.86	85.8367	86.0967	85.8367	0.00
28/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	4083	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
28/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	4110	4	4	4	0.00
28/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	4137	4	4	4	0.00
28/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4453	5	4	5	0.00
28/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4428	5	4	5	0.00
28/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4403	5	4	5	0.00
28/07/2023	R053 On 03-August-23			Bond Future	12.05	99.9548	100.6626	99.9548	0.00
28/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	4824	4	5	4	0.00
28/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	4894	4	5	4	0.00
28/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	4964	4	5	4	0.00
28/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	8	0	0	0	0.00
28/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	8	0	0	0	0.00
28/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	9	0	0	0	0.00
28/07/2023	R053 On 02-November-23			Bond Future	12.15	96.2618	97.0034	96.2618	5,189.00
28/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	6566	6	7	6	0.00
28/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	6463	6	6	6	0.00
28/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	6514	6	7	6	0.00
28/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	1608	2	2	2	0.00
28/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	1627	2	2	2	0.00
28/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	1590	2	2	2	0.00
28/07/2023	R053 On 01-February-24			Bond Future	12.24	98.4442	99.1878	98.4442	0.00
28/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	7785	7	8	7	0.00
28/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	7690	7	8	7	0.00
28/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	7738	7	8	7	0.00
28/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	2757	3	3	3	0.00
28/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	2799	3	3	3	0.00
28/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	2778	3	3	3	0.00
28/07/2023	R053 On 02-May-24			Bond Future	12.34	94.8149	95.5583	94.8149	0.00
28/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	8510	8	9	8	0.00
28/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	8555	8	9	8	0.00
28/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	8600	8	9	8	0.00
28/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	3663	4	4	4	0.00
28/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	3641	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
28/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	3619	4	4	4	0.00
28/07/2023	R053 On 01-August-24			Bond Future	12.43	96.9992	97.7482	96.9992	0.00
28/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	9247	9	9	9	0.00
28/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	9160	9	9	9	0.00
28/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	9203	9	9	9	0.00
28/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4253	5	4	5	0.00
28/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4276	5	4	5	0.00
28/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4230	5	4	5	0.00
28/07/2023	R186 On 03-August-23			Bond Future	8.88	105.9348	105.9953	105.9348	14,827.00
28/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2475	2	2	2	0.00
28/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2532	2	3	2	0.00
28/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2503	2	3	2	0.00
28/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R186 On 02-November-23			Bond Future	8.87	108.2369	108.3188	108.2369	139,483.00
28/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	4232	4	4	4	0.00
28/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1873	2	2	2	0.00
28/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1853	2	2	2	0.00
28/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1893	2	2	2	0.00
28/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1423	1	1	1	1,715.00
28/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	456	0	0	0	0.00
28/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	470	0	0	0	0.00
28/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	463	0	0	0	0.00
28/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	85	0	0	0	1,715.00
28/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	665	1	1	1	0.00
28/07/2023	R186 On 01-February-24			Bond Future	8.84	105.3790	105.4468	105.3790	0.00
28/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2395	2	2	2	0.00
28/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2376	2	2	2	0.00
28/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2358	2	2	2	0.00
28/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	686	1	1	1	0.00
28/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	699	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
28/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	692	1	1	1	0.00
28/07/2023	R186 On 02-May-24			Bond Future	8.81	107.7736	107.8244	107.7736	0.00
28/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	568	1	1	1	0.00
28/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2883	3	3	3	2,030.00
28/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	562	1	1	1	0.00
28/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	576	1	1	1	0.00
28/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	4125	4	4	4	0.00
28/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	459	0	0	0	2,030.00
28/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2478	3	2	3	0.00
28/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	740	1	1	1	0.00
28/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2513	3	3	3	0.00
28/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2495	3	2	3	0.00
28/07/2023	R186 On 01-August-24			Bond Future	8.75	104.9458	104.9850	104.9458	0.00
28/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1417	1	1	1	0.00
28/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1393	1	1	1	0.00
28/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1405	1	1	1	0.00
28/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1518	2	2	2	0.00
28/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1537	2	2	2	0.00
28/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1528	2	2	2	0.00
28/07/2023	R197 On 03-August-23			Bond Future	334.69	334.7107	334.6923	334.7107	44.00
28/07/2023	R197 On 02-November-23			Bond Future	342.11	342.0675	342.1120	342.0675	0.00
28/07/2023	R202 On 03-August-23			Bond Future	252.49	250.7994	252.4864	250.7994	5,054.00
28/07/2023	R202 On 02-November-23			Bond Future	258.08	256.3119	258.0836	256.3119	4,746.00
28/07/2023	R202 On 01-February-24			Bond Future	259.00	257.2287	259.0038	257.2287	460.00
28/07/2023	R202 On 02-May-24			Bond Future	264.90	263.1332	264.9040	263.1332	0.00
28/07/2023	R202 On 01-August-24			Bond Future	265.95	264.1703	265.9527	264.1703	0.00
28/07/2023	R209 On 03-August-23			Bond Future	11.54	67.2251	67.4504	67.2251	7,550.00
28/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
28/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1987	2	2	2	0.00
28/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	63	0	0	0	7,000.00
28/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
28/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1899	2	2	2	0.00
28/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1943	2	2	2	0.00
28/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	2209	2	2	2	0.00
28/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	21	0	0	0	1,750.00
28/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	1508	2	2	2	0.00
28/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	32	0	0	0	0.00
28/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8172	8	8	8	0.00
28/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	38	0	0	0	0.00
28/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	35	0	0	0	0.00
28/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4029	4	4	4	0.00
28/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	4296	5	4	5	0.00
28/07/2023	R209 On 02-November-23			Bond Future	11.63	65.5326	65.7754	65.5326	28,549.00
28/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1416	1	1	1	0.00
28/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1375	1	1	1	0.00
28/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1395	1	1	1	0.00
28/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	2805	3	3	3	0.00
28/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	2835	3	3	3	0.00
28/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	2777	3	3	3	0.00
28/07/2023	R209 On 01-February-24			Bond Future	11.71	67.0182	67.2565	67.0182	1,690.00
28/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3933	4	4	4	0.00
28/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3903	4	4	4	0.00
28/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3962	4	4	4	0.00
28/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	1963	2	2	2	0.00
28/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	1979	2	2	2	0.00
28/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	1996	2	2	2	0.00
28/07/2023	R209 On 02-May-24			Bond Future	11.80	65.3873	65.6194	65.3873	0.00
28/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	2089	2	2	2	0.00
28/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	2070	2	2	2	0.00
28/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	2052	2	2	2	0.00
28/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5088	5	5	5	0.00
28/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5057	5	5	5	0.00
28/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5026	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
28/07/2023	R209 On 01-August-24			Bond Future	11.88	66.8939	67.1235	66.8939	0.00
28/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3647	4	4	4	0.00
28/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3623	4	4	4	0.00
28/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3671	4	4	4	0.00
28/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4049	4	4	4	0.00
28/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4072	4	4	4	0.00
28/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4095	4	4	4	0.00
28/07/2023	R210 On 03-August-23			Bond Future	225.32	224.8532	225.3231	224.8532	350.00
28/07/2023	R210 On 02-November-23			Bond Future	227.15	226.6294	227.1519	226.6294	70.00
28/07/2023	R210 On 01-February-24			Bond Future	232.32	231.8196	232.3206	231.8196	300.00
28/07/2023	R210 On 02-May-24			Bond Future	234.37	233.8937	234.3669	233.8937	0.00
28/07/2023	R210 On 01-August-24			Bond Future	239.79	239.3355	239.7921	239.3355	0.00
28/07/2023	R213 On 03-August-23			Bond Future	10.59	84.5217	84.6842	84.5217	4,288.00
28/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	4427	4	4	4	0.00
28/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	4469	4	4	4	0.00
28/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4511	4	5	4	0.00
28/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	0	0	0	0	0.00
28/07/2023	R213 On 02-November-23			Bond Future	10.67	82.8017	82.9832	82.8017	32,147.00
28/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3999	4	4	4	731.00
28/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	8459	8	8	8	0.00
28/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	3005	3	3	3	0.00
28/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2975	3	3	3	0.00
28/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	3034	3	3	3	0.00
28/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2496	2	2	2	731.00
28/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1320	1	1	1	0.00
28/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1044	1	1	1	0.00
28/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1070	1	1	1	0.00
28/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1057	1	1	1	0.00
28/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	125	0	0	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	702	1	1	1	0.00
28/07/2023	R213 On 01-February-24			Bond Future	10.75	84.6784	84.8518	84.6784	0.00
28/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	5128	5	5	5	0.00
28/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	5067	5	5	5	0.00
28/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	5097	5	5	5	0.00
28/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1097	1	1	1	0.00
28/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1106	1	1	1	0.00
28/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1088	1	1	1	0.00
28/07/2023	R213 On 02-May-24			Bond Future	10.82	83.0424	83.2051	83.0424	0.00
28/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1869	2	2	2	0.00
28/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1886	2	2	2	0.00
28/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1902	2	2	2	0.00
28/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4105	4	4	4	0.00
28/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4131	4	4	4	0.00
28/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4158	4	4	4	0.00
28/07/2023	R213 On 01-August-24			Bond Future	10.89	84.9561	85.1126	84.9561	0.00
28/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	3157	3	3	3	0.00
28/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	3113	3	3	3	0.00
28/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	3135	3	3	3	0.00
28/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3201	3	3	3	0.00
28/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3220	3	3	3	0.00
28/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3182	3	3	3	0.00
28/07/2023	R214 On 03-August-23			Bond Future	11.90	63.0298	63.4077	63.0298	14,094.00
28/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1378	1	1	1	0.00
28/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	1297	1	1	1	0.00
28/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	1337	1	1	1	0.00
28/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	119	0	0	0	0.00
28/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	128	0	0	0	0.00
28/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	112	0	0	0	0.00
28/07/2023	R214 On 02-November-23			Bond Future	11.99	61.0968	61.4944	61.0968	13,140.00
28/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	951	1	1	1	0.00
28/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	983	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
28/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	967	1	1	1	0.00
28/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	3678	4	4	4	0.00
28/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	3715	4	4	4	0.00
28/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	3642	4	4	4	0.00
28/07/2023	R214 On 01-February-24			Bond Future	12.08	62.4816	62.8791	62.4816	0.00
28/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	3055	3	3	3	0.00
28/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	3082	3	3	3	0.00
28/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	3109	3	3	3	0.00
28/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	2740	3	3	3	0.00
28/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	2761	3	3	3	0.00
28/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	2783	3	3	3	0.00
28/07/2023	R214 On 02-May-24			Bond Future	12.17	60.5953	60.9911	60.5953	0.00
28/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1989	2	2	2	0.00
28/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1956	2	2	2	0.00
28/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1973	2	2	2	0.00
28/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	5486	6	5	6	0.00
28/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	5521	6	6	6	0.00
28/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	5450	6	5	6	0.00
28/07/2023	R214 On 01-August-24			Bond Future	12.25	61.9916	62.3893	61.9916	0.00
28/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3670	3	4	3	0.00
28/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3694	3	4	3	0.00
28/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3718	4	4	4	0.00
28/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4071	4	4	4	0.00
28/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4095	4	4	4	0.00
28/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4119	4	4	4	0.00
28/07/2023	R248 On 03-August-23			Bond Future	12.06	77.3853	77.9038	77.3853	48,932.00
28/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	710	1	1	1	0.00
28/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	744	1	1	1	0.00
28/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	6344	6	6	6	0.00
28/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1575	1	2	1	1,053.00
28/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	113	0	0	0	1,053.00
28/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	778	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
28/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	488	1	0	1	0.00
28/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	1723	2	2	2	0.00
28/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	161	0	0	0	0.00
28/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	0	0	0	0	1,053.00
28/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	513	1	1	1	0.00
28/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	540	1	1	1	0.00
28/07/2023	R248 On 02-November-23			Bond Future	12.16	74.6211	75.1649	74.6211	232,305.00
28/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1590	1	2	1	207.00
28/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	951	1	1	1	0.00
28/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3750	3	4	3	207.00
28/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	8267	8	8	8	0.00
28/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	920	1	1	1	0.00
28/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	935	1	1	1	0.00
28/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	505	1	1	1	207.00
28/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5131	6	5	6	0.00
28/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	3783	4	4	4	0.00
28/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	1772	2	2	2	0.00
28/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	5231	6	5	6	0.00
28/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	5181	6	5	6	0.00
28/07/2023	R248 On 01-February-24			Bond Future	12.26	76.3125	76.8574	76.3125	0.00
28/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	3286	3	3	3	0.00
28/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	3226	3	3	3	0.00
28/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	3256	3	3	3	0.00
28/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	3883	4	4	4	0.00
28/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	3912	4	4	4	0.00
28/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	3853	4	4	4	0.00
28/07/2023	R248 On 02-May-24			Bond Future	12.35	73.5961	74.1403	73.5961	0.00
28/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	2147	2	2	2	0.00
28/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	2110	2	2	2	0.00
28/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	2129	2	2	2	0.00
28/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	7496	8	7	8	0.00
28/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	7591	8	8	8	0.00
28/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	7543	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2023	R248 On 01-August-24			Bond Future	12.44	75.2918	75.8396	75.2918	13,000.00
28/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	4459	4	4	4	0.00
28/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	4402	4	4	4	0.00
28/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	4430	4	4	4	0.00
28/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5171	5	5	5	0.00
28/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5201	5	5	5	0.00
28/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5142	5	5	5	0.00