



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: 08/08/2023 TO: 08/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	2025 On 03-August-23			Bond Future	169.37	169.3746	169.3746	169.3746	0.00
08/08/2023	2025 On 02-November-23			Bond Future	172.99	173.1000	172.9937	173.1000	5,566.00
08/08/2023	2025 On 01-February-24			Bond Future	175.15	175.2635	175.1545	175.2635	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
08/08/2023	2025 On 02-May-24			Bond Future	179.15	179.2558	179.1454	179.2558	0.00
08/08/2023	2025 On 01-August-24			Bond Future	181.44	181.5502	181.4385	181.5502	0.00
08/08/2023	2025 On 07-November-24			Bond Future	185.65	185.7582	185.6468	185.7582	0.00
08/08/2023	2029 On 03-August-23			Bond Future	123.66	123.6596	123.6596	123.6596	0.00
08/08/2023	2029 On 02-November-23			Bond Future	124.96	125.0508	124.9619	125.0508	1,287.00
08/08/2023	2029 On 01-February-24			Bond Future	127.81	127.9040	127.8128	127.9040	728.00
08/08/2023	2029 On 02-May-24			Bond Future	129.36	129.4566	129.3642	129.4566	0.00
08/08/2023	2029 On 01-August-24			Bond Future	132.34	132.4346	132.3407	132.4346	0.00
08/08/2023	2029 On 07-November-24			Bond Future	134.02	134.1111	134.0176	134.1111	0.00
08/08/2023	2030 On 03-August-23			Bond Future	10.44	88.9080	88.9080	88.9080	0.00
08/08/2023	2030 On 02-November-23			Bond Future	10.26	91.8390	91.8928	91.8390	89,038.00
08/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	898	1	1	1	500.00
08/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5545	6	6	6	0.00
08/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8075	8	8	8	0.00
08/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3042	3	3	3	0.00
08/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2463	2	2	2	500.00
08/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3995	4	4	4	500.00
08/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	512	1	1	1	800.00
08/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1192	1	1	1	800.00
08/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5052	5	5	5	0.00
08/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3012	3	3	3	0.00
08/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1870	2	2	2	500.00
08/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2982	3	3	3	0.00
08/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	750	1	1	1	0.00
08/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	740	1	1	1	0.00
08/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	288	0	0	0	500.00
08/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	75	0	0	0	500.00
08/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2016	2	2	2	0.00
08/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3506	4	4	4	0.00
08/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	466	0	0	0	0.00
08/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1338	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
08/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	973	1	1	1	0.00
08/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	729	1	1	1	0.00
08/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	231	0	0	0	800.00
08/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2496	3	2	3	0.00
08/08/2023	2030 On 01-February-24			Bond Future	10.32	89.9066	89.9614	89.9066	0.00
08/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7371	7	7	7	0.00
08/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6229	6	6	6	0.00
08/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6585	7	7	7	0.00
08/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4973	5	5	5	0.00
08/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5004	5	5	5	0.00
08/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2385	2	2	2	500.00
08/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4851	5	5	5	0.00
08/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1735	2	2	2	400.00
08/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	991	1	1	1	400.00
08/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1432	1	1	1	500.00
08/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6553	7	7	7	0.00
08/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5034	5	5	5	0.00
08/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1904	2	2	2	200.00
08/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1495	1	1	1	1,360.00
08/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3940	4	4	4	0.00
08/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1609	2	2	2	500.00
08/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2931	3	3	3	0.00
08/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3110	3	3	3	0.00
08/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2561	3	3	3	0.00
08/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4131	4	4	4	0.00
08/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3215	3	3	3	0.00
08/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	855	1	1	1	0.00
08/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	545	1	1	1	500.00
08/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	540	1	1	1	500.00
08/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	431	0	0	0	400.00
08/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2765	3	3	3	0.00
08/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	904	1	1	1	1,360.00
08/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2097	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
08/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1205	1	1	1	700.00
08/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	863	1	1	1	0.00
08/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	871	1	1	1	0.00
08/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	599	1	1	1	200.00
08/08/2023	2030 On 02-May-24			Bond Future	10.39	91.9332	91.9897	91.9332	0.00
08/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6760	7	7	7	0.00
08/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2176	2	2	2	1,000.00
08/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10498	10	10	10	0.00
08/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4391	4	4	4	500.00
08/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1626	2	2	2	0.00
08/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8114	8	8	8	0.00
08/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3136	3	3	3	500.00
08/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3615	4	4	4	1,080.00
08/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1611	2	2	2	0.00
08/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1396	1	1	1	1,000.00
08/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1596	2	2	2	0.00
08/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3918	4	4	4	0.00
08/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4336	4	4	4	0.00
08/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3892	4	4	4	0.00
08/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1912	2	2	2	0.00
08/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1535	2	2	2	0.00
08/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2212	2	2	2	0.00
08/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	616	1	1	1	1,080.00
08/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3867	4	4	4	0.00
08/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	314	0	0	0	500.00
08/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3078	3	3	3	0.00
08/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	846	1	1	1	1,000.00
08/08/2023	2030 On 01-August-24			Bond Future	10.45	90.0212	90.0795	90.0212	0.00
08/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2758	3	3	3	0.00
08/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2718	3	3	3	0.00
08/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2738	3	3	3	0.00
08/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3021	3	3	3	0.00
08/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3039	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
08/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3003	3	3	3	0.00
08/08/2023	2030 On 07-November-24			Bond Future	10.57	92.0783	92.1394	92.0783	0.00
08/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3465	3	3	3	0.00
08/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3486	3	3	3	0.00
08/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3507	3	4	3	0.00
08/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2798	3	3	3	0.00
08/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2814	3	3	3	0.00
08/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2829	3	3	3	0.00
08/08/2023	2032 On 03-August-23			Bond Future	11.09	87.3717	87.3717	87.3717	0.00
08/08/2023	2032 On 02-November-23			Bond Future	11.01	85.9967	85.9608	85.9967	198,423.00
08/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	927	1	1	1	500.00
08/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4274	4	4	4	0.00
08/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6109	6	6	6	0.00
08/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2584	3	3	3	0.00
08/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3289	3	3	3	0.00
08/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3631	4	4	4	0.00
08/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2405	2	2	2	0.00
08/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2434	2	2	2	0.00
08/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	2039	2	2	2	500.00
08/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1157	1	1	1	500.00
08/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1803	2	2	2	0.00
08/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	599	1	1	1	7,750.00
08/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	944	1	1	1	500.00
08/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4719	5	5	5	0.00
08/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2464	2	2	2	0.00
08/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1360	1	1	1	0.00
08/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	544	1	1	1	0.00
08/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	957	1	1	1	500.00
08/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3016	3	3	3	0.00
08/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3049	3	3	3	0.00
08/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1854	2	2	2	500.00
08/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1655	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
08/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1379	1	1	1	0.00
08/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2631	3	3	3	0.00
08/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1397	1	1	1	0.00
08/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	833	1	1	1	15,500.00
08/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1290	1	1	1	500.00
08/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	320	0	0	0	500.00
08/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	646	1	1	1	500.00
08/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3884	4	4	4	0.00
08/08/2023	2032 On 01-February-24			Bond Future	11.09	87.9384	87.9016	87.9384	0.00
08/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7589	8	8	8	0.00
08/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4915	5	5	5	0.00
08/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1924	2	2	2	1,200.00
08/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7157	7	7	7	0.00
08/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7989	8	8	8	0.00
08/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4850	5	5	5	0.00
08/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4882	5	5	5	0.00
08/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1966	2	2	2	200.00
08/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2683	3	3	3	500.00
08/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4591	5	5	5	0.00
08/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1599	2	2	2	500.00
08/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	800	1	1	1	1,200.00
08/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6136	6	6	6	0.00
08/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1535	2	2	2	200.00
08/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2686	3	3	3	0.00
08/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1420	1	1	1	0.00
08/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1433	1	1	1	0.00
08/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	652	1	1	1	500.00
08/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3512	3	4	3	0.00
08/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1408	1	1	1	0.00
08/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3457	3	3	3	0.00
08/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4019	4	4	4	0.00
08/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	718	1	1	1	1,200.00
08/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	798	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2023	2032 On 02-May-24			Bond Future	11.18	85.7582	85.7209	85.7582	0.00
08/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10043	10	10	10	0.00
08/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2952	3	3	3	500.00
08/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3603	4	4	4	1,550.00
08/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1923	2	2	2	500.00
08/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1851	2	2	2	0.00
08/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1834	2	2	2	0.00
08/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8476	9	8	9	0.00
08/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9448	9	9	9	0.00
08/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2444	2	2	2	1,000.00
08/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1869	2	2	2	0.00
08/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1563	2	2	2	1,000.00
08/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	2032	2	2	2	1,550.00
08/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4522	5	5	5	0.00
08/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5463	5	5	5	0.00
08/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4794	5	5	5	0.00
08/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3930	4	4	4	0.00
08/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	783	1	1	1	500.00
08/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4856	5	5	5	0.00
08/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4825	5	5	5	0.00
08/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4702	5	5	5	0.00
08/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2805	3	3	3	0.00
08/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3356	3	3	3	0.00
08/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	697	1	1	1	1,550.00
08/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	951	1	1	1	1,000.00
08/08/2023	2032 On 01-August-24			Bond Future	11.26	87.7108	87.6732	87.7108	0.00
08/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	3015	3	3	3	0.00
08/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3038	3	3	3	0.00
08/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3062	3	3	3	0.00
08/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3581	4	4	4	0.00
08/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3604	4	4	4	0.00
08/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3626	4	4	4	0.00
08/08/2023	2032 On 07-November-24			Bond Future	11.40	85.5498	85.5128	85.5498	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
08/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	4020	4	4	4	0.00
08/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3971	4	4	4	0.00
08/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3996	4	4	4	0.00
08/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3663	4	4	4	0.00
08/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3643	4	4	4	0.00
08/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3624	4	4	4	0.00
08/08/2023	2033 On 03-August-23			Bond Future	118.32	118.3161	118.3161	118.3161	0.00
08/08/2023	2033 On 02-November-23			Bond Future	119.38	119.5988	119.3768	119.5988	2,258.00
08/08/2023	2033 On 01-February-24			Bond Future	122.10	122.3275	122.1003	122.3275	6,141.00
08/08/2023	2033 On 02-May-24			Bond Future	123.43	123.6581	123.4265	123.6581	0.00
08/08/2023	2033 On 01-August-24			Bond Future	126.27	126.5027	126.2665	126.5027	0.00
08/08/2023	2033 On 07-November-24			Bond Future	127.70	127.9440	127.7047	127.9440	0.00
08/08/2023	2037 On 03-August-23			Bond Future	12.10	76.5347	76.5347	76.5347	0.00
08/08/2023	2037 On 02-November-23			Bond Future	12.11	78.7310	78.7224	78.7310	63,984.00
08/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	898	1	1	1	0.00
08/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	914	1	1	1	0.00
08/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1919	2	2	2	731.00
08/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8938	9	9	9	0.00
08/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	931	1	1	1	0.00
08/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3475	3	3	3	731.00
08/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1338	1	1	1	0.00
08/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	227	0	0	0	731.00
08/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4002	4	4	4	0.00
08/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3962	4	4	4	0.00
08/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2418	2	2	2	0.00
08/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3923	4	4	4	0.00
08/08/2023	2037 On 01-February-24			Bond Future	12.22	76.2523	76.2433	76.2523	76,958.00
08/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9078	9	9	9	0.00
08/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2744	3	3	3	2,500.00
08/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3365	3	3	3	0.00
08/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3394	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
08/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3424	3	3	3	0.00
08/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5379	5	5	5	0.00
08/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1745	2	2	2	2,500.00
08/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	774	1	1	1	2,500.00
08/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3411	3	3	3	0.00
08/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2825	3	3	3	0.00
08/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2847	3	3	3	0.00
08/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2870	3	3	3	0.00
08/08/2023	2037 On 02-May-24			Bond Future	12.33	77.9709	77.9620	77.9709	0.00
08/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1732	2	2	2	0.00
08/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1747	2	2	2	0.00
08/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1763	2	2	2	0.00
08/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6555	7	7	7	0.00
08/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6596	7	7	7	0.00
08/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6514	7	7	7	0.00
08/08/2023	2037 On 01-August-24			Bond Future	12.44	75.4902	75.4816	75.4902	0.00
08/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3255	3	3	3	0.00
08/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3207	3	3	3	0.00
08/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3231	3	3	3	0.00
08/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4996	5	5	5	0.00
08/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5024	5	5	5	0.00
08/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4967	5	5	5	0.00
08/08/2023	2037 On 07-November-24			Bond Future	12.59	77.2126	77.2050	77.2126	0.00
08/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4386	4	4	4	0.00
08/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4413	4	4	4	0.00
08/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4439	4	4	4	0.00
08/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4428	4	4	4	0.00
08/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4451	4	4	4	0.00
08/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4474	4	4	4	0.00
08/08/2023	2038 On 03-August-23			Bond Future	127.48	127.4752	127.4752	127.4752	0.00
08/08/2023	2038 On 02-November-23			Bond Future	130.11	130.1326	130.1139	130.1326	4,602.00
08/08/2023	2038 On 01-February-24			Bond Future	131.07	131.0925	131.0733	131.0925	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
08/08/2023	2038 On 02-May-24			Bond Future	134.06	134.0785	134.0595	134.0785	0.00
08/08/2023	2038 On 01-August-24			Bond Future	135.09	135.1047	135.0864	135.1047	0.00
08/08/2023	2038 On 07-November-24			Bond Future	138.22	138.2339	138.2175	138.2339	0.00
08/08/2023	2040 On 03-August-23			Bond Future	12.36	76.7730	76.7730	76.7730	0.00
08/08/2023	2040 On 02-November-23			Bond Future	12.38	78.9139	78.9930	78.9139	38,550.00
08/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4375	4	4	4	0.00
08/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	630	1	1	1	0.00
08/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	938	1	1	1	128.00
08/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1560	2	2	2	875.00
08/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	617	1	1	1	0.00
08/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	3027	3	3	3	128.00
08/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	506	0	1	0	875.00
08/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	604	1	1	1	0.00
08/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7123	7	7	7	0.00
08/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	492	1	0	1	128.00
08/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5207	5	5	5	0.00
08/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3142	3	3	3	0.00
08/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5305	5	5	5	0.00
08/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5704	6	6	6	0.00
08/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1781	2	2	2	0.00
08/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4296	4	4	4	0.00
08/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1140	1	1	1	875.00
08/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5256	5	5	5	0.00
08/08/2023	2040 On 01-February-24			Bond Future	12.48	76.1889	76.2696	76.1889	93,226.00
08/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2900	3	3	3	0.00
08/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2844	3	3	3	0.00
08/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2872	3	3	3	0.00
08/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3673	4	4	4	0.00
08/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3701	4	4	4	0.00
08/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3644	4	4	4	0.00
08/08/2023	2040 On 02-May-24			Bond Future	12.60	77.9060	77.9889	77.9060	0.00
08/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1714	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
08/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1682	2	2	2	0.00
08/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1698	2	2	2	0.00
08/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7358	7	7	7	0.00
08/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7449	8	7	8	0.00
08/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7403	7	7	7	0.00
08/08/2023	2040 On 01-August-24			Bond Future	12.71	75.1734	75.2586	75.1734	0.00
08/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3334	3	3	3	0.00
08/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3358	3	3	3	0.00
08/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3384	3	3	3	0.00
08/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5440	5	5	5	0.00
08/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5471	6	5	6	0.00
08/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5502	6	6	6	0.00
08/08/2023	2040 On 07-November-24			Bond Future	12.86	76.8877	76.9762	76.8877	0.00
08/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4717	5	5	5	0.00
08/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4661	5	5	5	0.00
08/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4689	5	5	5	0.00
08/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4763	5	5	5	0.00
08/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4788	5	5	5	0.00
08/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4739	5	5	5	0.00
08/08/2023	2044 On 03-August-23			Bond Future	12.44	73.0562	73.0562	73.0562	0.00
08/08/2023	2044 On 02-November-23			Bond Future	12.45	75.1739	75.1941	75.1739	52,345.00
08/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	495	0	0	0	0.00
08/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	507	1	1	1	0.00
08/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3332	0	3	0	0.00
08/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	1203	0	1	0	5,860.00
08/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	518	1	1	1	0.00
08/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5778	6	6	6	0.00
08/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3811	0	4	0	0.00
08/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1660	0	2	0	5,860.00
08/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5830	6	6	6	0.00
08/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5882	6	6	6	0.00
08/08/2023	2044 On 01-February-24			Bond Future	12.55	72.4897	72.5101	72.4897	31,817.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2496	2	2	2	0.00
08/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2470	2	2	2	0.00
08/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2522	3	3	3	0.00
08/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4005	4	4	4	0.00
08/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4068	4	4	4	0.00
08/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4036	4	4	4	0.00
08/08/2023	2044 On 02-May-24			Bond Future	12.66	74.1234	74.1446	74.1234	0.00
08/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1699	2	2	2	0.00
08/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1683	2	2	2	0.00
08/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1715	2	2	2	0.00
08/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7518	8	8	8	0.00
08/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7611	8	8	8	0.00
08/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7564	8	8	8	0.00
08/08/2023	2044 On 01-August-24			Bond Future	12.78	71.4298	71.4520	71.4298	0.00
08/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3340	3	3	3	0.00
08/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3316	3	3	3	0.00
08/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3293	3	3	3	0.00
08/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6053	6	6	6	0.00
08/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6019	6	6	6	0.00
08/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5985	6	6	6	0.00
08/08/2023	2044 On 07-November-24			Bond Future	12.92	73.0584	73.0823	73.0584	0.00
08/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4897	5	5	5	0.00
08/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4869	5	5	5	0.00
08/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4925	5	5	5	0.00
08/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4917	5	5	5	0.00
08/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4967	5	5	5	0.00
08/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4942	5	5	5	0.00
08/08/2023	2046 On 03-August-23			Bond Future	112.67	112.6737	112.6737	112.6737	0.00
08/08/2023	2046 On 02-November-23			Bond Future	112.87	112.8910	112.8746	112.8910	16,070.00
08/08/2023	2046 On 01-February-24			Bond Future	115.45	115.4668	115.4498	115.4668	0.00
08/08/2023	2046 On 02-May-24			Bond Future	115.94	115.9581	115.9417	115.9581	0.00
08/08/2023	2046 On 01-August-24			Bond Future	118.61	118.6251	118.6090	118.6251	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
08/08/2023	2046 On 07-November-24			Bond Future	119.17	119.1830	119.1691	119.1830	0.00
08/08/2023	2050 On 03-August-23			Bond Future	112.37	112.3693	112.3693	112.3693	0.00
08/08/2023	2050 On 02-November-23			Bond Future	114.53	114.3510	114.5322	114.3510	14,011.00
08/08/2023	2050 On 01-February-24			Bond Future	114.91	114.7215	114.9069	114.7215	0.00
08/08/2023	2050 On 02-May-24			Bond Future	117.52	117.3347	117.5248	117.3347	0.00
08/08/2023	2050 On 01-August-24			Bond Future	117.93	117.7392	117.9348	117.7392	0.00
08/08/2023	2050 On 07-November-24			Bond Future	120.67	120.4656	120.6679	120.4656	0.00
08/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	AL37 On 02-November-23			Index Future	912.48	911.5630	912.4830	911.5630	0.00
08/08/2023	AL37 On 01-February-24			Index Future	933.08	932.1430	933.0830	932.1430	0.00
08/08/2023	AL37 On 02-May-24			Index Future	954.13	953.1690	954.1310	953.1690	0.00
08/08/2023	AL37 On 01-August-24			Index Future	975.88	974.8940	975.8800	974.8940	0.00
08/08/2023	AL37 On 07-November-24			Index Future	998.32	997.3060	998.3200	997.3060	0.00
08/08/2023	AL7T On 02-November-23			Index Future	1042.41	1042.8030	1042.4090	1042.8030	0.00
08/08/2023	AL7T On 01-February-24			Index Future	1065.94	1066.3460	1065.9420	1066.3460	0.00
08/08/2023	AL7T On 02-May-24			Index Future	1089.99	1090.3990	1089.9880	1090.3990	0.00
08/08/2023	AL7T On 01-August-24			Index Future	1114.83	1115.2520	1114.8330	1115.2520	0.00
08/08/2023	AL7T On 07-November-24			Index Future	1140.47	1140.8910	1140.4680	1140.8910	0.00
08/08/2023	ALBI On 02-November-23			Index Future	908.57	908.0990	908.5690	908.0990	106.00
08/08/2023	ALBI On 01-February-24			Index Future	929.08	928.6010	929.0810	928.6010	0.00
08/08/2023	ALBI On 02-May-24			Index Future	950.04	949.5460	950.0390	949.5460	0.00
08/08/2023	ALBI On 01-August-24			Index Future	971.70	971.1890	971.6950	971.1890	0.00
08/08/2023	ALBI On 07-November-24			Index Future	994.04	993.5160	994.0380	993.5160	0.00
08/08/2023	C002 On 31-March-32			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
08/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C219 On 31-March-29			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
08/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2023	ES33 On 03-August-23			Bond Future	12.56	74.4371	74.4371	74.4371	0.00
08/08/2023	ES33 On 02-November-23			Bond Future	12.57	72.8639	72.8844	72.8639	0.00
08/08/2023	ES33 On 01-February-24			Bond Future	12.70	74.5265	74.5473	74.5265	0.00
08/08/2023	ES33 On 02-May-24			Bond Future	12.84	72.4237	72.4454	72.4237	0.00
08/08/2023	ES33 On 01-August-24			Bond Future	12.98	74.0884	74.1110	74.0884	0.00
08/08/2023	ES33 On 07-November-24			Bond Future	13.18	71.9963	72.0207	71.9963	0.00
08/08/2023	ES42 On 03-August-23			Bond Future	13.04	70.8641	70.8641	70.8641	0.00
08/08/2023	ES42 On 02-November-23			Bond Future	13.07	68.6419	68.7173	68.6419	0.00
08/08/2023	ES42 On 01-February-24			Bond Future	13.19	70.2082	70.2853	70.2082	0.00
08/08/2023	ES42 On 02-May-24			Bond Future	13.33	67.5442	67.6234	67.5442	0.00
08/08/2023	ES42 On 01-August-24			Bond Future	13.46	69.0959	69.1773	69.0959	0.00
08/08/2023	ES42 On 07-November-24			Bond Future	13.64	66.4215	66.5061	66.4215	0.00
08/08/2023	GOVI On 02-November-23			GOVI	895.61	895.1640	895.6080	895.1640	823.00
08/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	98080	9	10	9	0.00
08/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	97980	9	10	9	0.00
08/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	97880	9	10	9	0.00
08/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 02-November-23	885.82	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
08/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 01-February-24			GOVI	915.83	915.3740	915.8270	915.3740	0.00
08/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	358470	35	36	35	0.00
08/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	358370	35	36	35	0.00
08/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	358270	35	36	35	0.00
08/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 02-May-24			GOVI	936.49	936.0210	936.4860	936.0210	0.00
08/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	144840	15	14	15	0.00
08/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	144940	15	14	15	0.00
08/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	145040	15	15	15	0.00
08/08/2023	GOVI On 01-August-24			GOVI	957.83	957.3560	957.8330	957.3560	0.00
08/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	144630	14	14	14	0.00
08/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	144530	14	14	14	0.00
08/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	144430	14	14	14	0.00
08/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 07-November-24			GOVI	979.86	979.3650	979.8580	979.3650	0.00
08/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	310580	31	31	31	0.00
08/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	310780	31	31	31	0.00
08/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	310680	31	31	31	0.00
08/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2023	IGOV On 02-November-23			Index Future	335.92	336.0190	335.9150	336.0190	515.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2023	IGOV On 01-February-24			Index Future	343.58	343.6860	343.5790	343.6860	0.00
08/08/2023	IGOV On 02-May-24			Index Future	351.41	351.5160	351.4080	351.5160	0.00
08/08/2023	IGOV On 01-August-24			Index Future	359.50	359.6050	359.4950	359.6050	0.00
08/08/2023	IGOV On 07-November-24			Index Future	367.84	367.9530	367.8420	367.9530	0.00
08/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5900	91.5900	91.5900	0.00
08/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.40	91.5800	91.6000	91.5800	0.00
08/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.45	91.5300	91.5500	91.5300	0.00
08/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.45	91.5300	91.5500	91.5300	0.00
08/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.46	91.5250	91.5450	91.5250	0.00
08/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.45	91.5250	91.5500	91.5250	0.00
08/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6200	91.6300	91.6200	0.00
08/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.18	91.7900	91.8200	91.7900	0.00
08/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.02	91.9350	91.9800	91.9350	0.00
08/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.0950	92.1200	92.0950	0.00
08/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.82	92.1550	92.1800	92.1550	0.00
08/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.76	92.2250	92.2400	92.2250	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
08/08/2023	R035 On 03-August-23			Bond Future	11.75	85.9630	85.9630	85.9630	0.00
08/08/2023	R035 On 02-November-23			Bond Future	11.72	84.0832	84.0459	84.0832	168,416.00
08/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	280	0	0	0	400.00
08/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2234	2	2	2	731.00
08/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3897	4	4	4	731.00
08/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1429	1	1	1	0.00
08/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	830	1	1	1	400.00
08/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1384	1	1	1	0.00
08/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6312	6	6	6	0.00
08/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9460	9	9	9	0.00
08/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1406	1	1	1	0.00
08/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3058	3	3	3	0.00
08/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	193	0	0	0	731.00
08/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	528	1	1	1	400.00
08/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3091	3	3	3	0.00
08/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3025	3	3	3	0.00
08/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1166	1	1	1	0.00
08/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2136	2	2	2	0.00
08/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6540	7	7	7	0.00
08/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4170	4	4	4	0.00
08/08/2023	R035 On 01-February-24			Bond Future	11.82	85.9816	85.9433	85.9816	0.00
08/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4172	4	4	4	0.00
08/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8826	9	9	9	0.00
08/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1382	1	1	1	400.00
08/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4106	4	4	4	0.00
08/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4139	4	4	4	0.00
08/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	717	1	1	1	400.00
08/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7459	7	7	7	0.00
08/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5234	5	5	5	0.00
08/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2250	2	2	2	0.00
08/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2232	2	2	2	0.00
08/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	766	1	1	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
08/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2213	2	2	2	0.00
08/08/2023	R035 On 02-May-24			Bond Future	11.92	83.4063	83.3676	83.4063	0.00
08/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2034	2	2	2	0.00
08/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1995	2	2	2	0.00
08/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2014	2	2	2	0.00
08/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5904	6	6	6	0.00
08/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5940	6	6	6	0.00
08/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5868	6	6	6	0.00
08/08/2023	R035 On 01-August-24			Bond Future	12.02	85.3057	85.2665	85.3057	0.00
08/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3394	3	3	3	0.00
08/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3420	3	3	3	0.00
08/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3444	3	3	3	0.00
08/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4568	5	5	5	0.00
08/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4595	5	5	5	0.00
08/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4541	5	5	5	0.00
08/08/2023	R035 On 07-November-24			Bond Future	12.17	82.7405	82.7019	82.7405	0.00
08/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4447	4	4	4	0.00
08/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4393	4	4	4	0.00
08/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4420	4	4	4	0.00
08/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4371	4	4	4	0.00
08/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4395	4	4	4	0.00
08/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4348	4	4	4	0.00
08/08/2023	R053 On 03-August-23			Bond Future	12.33	98.5402	98.5402	98.5402	0.00
08/08/2023	R053 On 02-November-23			Bond Future	12.30	95.5166	95.8535	95.5166	5,189.00
08/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5510	5	6	5	0.00
08/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5411	5	5	5	0.00
08/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5460	5	5	5	0.00
08/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1704	2	2	2	0.00
08/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1725	2	2	2	0.00
08/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1684	2	2	2	0.00
08/08/2023	R053 On 01-February-24			Bond Future	12.40	97.6734	98.0176	97.6734	0.00
08/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6781	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6689	6	7	6	0.00
08/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6735	7	7	7	0.00
08/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2924	3	3	3	0.00
08/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2969	3	3	3	0.00
08/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2946	3	3	3	0.00
08/08/2023	R053 On 02-May-24			Bond Future	12.50	94.0094	94.3618	94.0094	0.00
08/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7543	7	8	7	0.00
08/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7587	7	8	7	0.00
08/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7630	7	8	7	0.00
08/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3893	4	4	4	0.00
08/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3869	4	4	4	0.00
08/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3845	4	4	4	0.00
08/08/2023	R053 On 01-August-24			Bond Future	12.60	96.1493	96.5102	96.1493	0.00
08/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8391	8	8	8	0.00
08/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8308	8	8	8	0.00
08/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8349	8	8	8	0.00
08/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4637	5	5	5	0.00
08/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4662	5	5	5	0.00
08/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4612	5	5	5	0.00
08/08/2023	R053 On 07-November-24			Bond Future	12.74	92.4735	92.8444	92.4735	0.00
08/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6810	7	7	7	0.00
08/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6735	7	7	7	0.00
08/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6773	7	7	7	0.00
08/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6329	7	6	7	0.00
08/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6393	7	6	7	0.00
08/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6361	7	6	7	0.00
08/08/2023	R186 On 03-August-23			Bond Future	9.10	105.3396	105.3396	105.3396	0.00
08/08/2023	R186 On 02-November-23			Bond Future	8.86	108.1902	108.3404	108.1902	129,845.00
08/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1794	2	2	2	0.00
08/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4223	4	4	4	0.00
08/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1814	2	2	2	0.00
08/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1357	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1834	2	2	2	0.00
08/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	375	0	0	0	0.00
08/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	382	0	0	0	0.00
08/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	55	0	0	0	1,715.00
08/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	389	0	0	0	0.00
08/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	577	1	1	1	0.00
08/08/2023	R186 On 01-February-24			Bond Future	8.83	105.3218	105.4751	105.3218	0.00
08/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2333	2	2	2	0.00
08/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2315	2	2	2	0.00
08/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2296	2	2	2	0.00
08/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	596	1	1	1	0.00
08/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	608	1	1	1	0.00
08/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	602	1	1	1	0.00
08/08/2023	R186 On 02-May-24			Bond Future	8.80	107.6961	107.8534	107.6961	0.00
08/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	546	1	1	1	0.00
08/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2823	3	3	3	2,030.00
08/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	540	0	1	0	0.00
08/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4092	4	4	4	0.00
08/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	552	1	1	1	0.00
08/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2426	3	2	3	0.00
08/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	651	1	1	1	0.00
08/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	397	0	0	0	2,030.00
08/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2461	3	2	3	0.00
08/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2444	3	2	3	0.00
08/08/2023	R186 On 01-August-24			Bond Future	8.74	104.8379	104.9993	104.8379	0.00
08/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1342	1	1	1	0.00
08/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1318	1	1	1	0.00
08/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1330	1	1	1	0.00
08/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1429	2	1	2	0.00
08/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1449	2	1	2	0.00
08/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1439	2	1	2	0.00
08/08/2023	R186 On 07-November-24			Bond Future	8.76	107.2342	107.4011	107.2342	0.00
08/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1860	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
08/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1847	2	2	2	0.00
08/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1873	2	2	2	0.00
08/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1124	1	1	1	0.00
08/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1130	1	1	1	0.00
08/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1118	1	1	1	0.00
08/08/2023	R197 On 03-August-23			Bond Future	334.58	334.5762	334.5762	334.5762	0.00
08/08/2023	R197 On 02-November-23			Bond Future	341.86	341.9320	341.8638	341.9320	0.00
08/08/2023	R202 On 03-August-23			Bond Future	252.20	252.2018	252.2018	252.2018	0.00
08/08/2023	R202 On 02-November-23			Bond Future	258.04	258.4087	258.0422	258.4087	4,746.00
08/08/2023	R202 On 01-February-24			Bond Future	258.98	259.3540	258.9789	259.3540	460.00
08/08/2023	R202 On 02-May-24			Bond Future	264.88	265.2617	264.8794	265.2617	0.00
08/08/2023	R202 On 01-August-24			Bond Future	265.90	266.2889	265.9001	266.2889	0.00
08/08/2023	R202 On 07-November-24			Bond Future	272.06	272.4571	272.0638	272.4571	0.00
08/08/2023	R209 On 03-August-23			Bond Future	11.81	66.1558	66.1558	66.1558	0.00
08/08/2023	R209 On 02-November-23			Bond Future	11.78	65.0549	65.0701	65.0549	26,959.00
08/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	971	1	1	1	0.00
08/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	937	1	1	1	0.00
08/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	954	1	1	1	0.00
08/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3070	3	3	3	0.00
08/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3102	3	3	3	0.00
08/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3037	3	3	3	0.00
08/08/2023	R209 On 01-February-24			Bond Future	11.86	66.5238	66.5392	66.5238	1,690.00
08/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3342	3	3	3	0.00
08/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3370	3	3	3	0.00
08/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3398	3	3	3	0.00
08/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2116	2	2	2	0.00
08/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2134	2	2	2	0.00
08/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2151	2	2	2	0.00
08/08/2023	R209 On 02-May-24			Bond Future	11.95	64.8699	64.8859	64.8699	0.00
08/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1707	2	2	2	0.00
08/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1674	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
08/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1691	2	2	2	0.00
08/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5411	5	5	5	0.00
08/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5444	5	5	5	0.00
08/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5378	5	5	5	0.00
08/08/2023	R209 On 01-August-24			Bond Future	12.05	66.3469	66.3637	66.3469	0.00
08/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2931	3	3	3	0.00
08/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2953	3	3	3	0.00
08/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2976	3	3	3	0.00
08/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4113	4	4	4	0.00
08/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4138	4	4	4	0.00
08/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4163	4	4	4	0.00
08/08/2023	R209 On 07-November-24			Bond Future	12.18	64.7075	64.7258	64.7075	0.00
08/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	4033	4	4	4	0.00
08/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3985	4	4	4	0.00
08/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	4009	4	4	4	0.00
08/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3815	4	4	4	0.00
08/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3836	4	4	4	0.00
08/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3795	4	4	4	0.00
08/08/2023	R210 On 03-August-23			Bond Future	225.25	225.2453	225.2453	225.2453	0.00
08/08/2023	R210 On 02-November-23			Bond Future	226.80	227.0339	226.7957	227.0339	70.00
08/08/2023	R210 On 01-February-24			Bond Future	231.97	232.2140	231.9700	232.2140	300.00
08/08/2023	R210 On 02-May-24			Bond Future	234.01	234.2616	234.0135	234.2616	0.00
08/08/2023	R210 On 01-August-24			Bond Future	239.40	239.6501	239.3976	239.6501	0.00
08/08/2023	R210 On 07-November-24			Bond Future	241.63	241.8841	241.6307	241.8841	0.00
08/08/2023	R213 On 03-August-23			Bond Future	10.86	83.5055	83.5055	83.5055	0.00
08/08/2023	R213 On 02-November-23			Bond Future	10.75	82.6325	82.6444	82.6325	33,183.00
08/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2585	3	3	3	0.00
08/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2613	3	3	3	0.00
08/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8089	8	8	8	0.00
08/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3596	4	4	4	731.00
08/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2120	2	2	2	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
08/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2642	3	3	3	0.00
08/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	991	1	1	1	0.00
08/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1282	1	1	1	0.00
08/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	639	1	1	1	0.00
08/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	94	0	0	0	731.00
08/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1004	1	1	1	0.00
08/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1018	1	1	1	0.00
08/08/2023	R213 On 01-February-24			Bond Future	10.83	84.4982	84.5102	84.4982	0.00
08/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4811	5	5	5	0.00
08/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4750	5	5	5	0.00
08/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4781	5	5	5	0.00
08/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1122	1	1	1	0.00
08/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1132	1	1	1	0.00
08/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1112	1	1	1	0.00
08/08/2023	R213 On 02-May-24			Bond Future	10.90	82.8432	82.8559	82.8432	0.00
08/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1651	2	2	2	0.00
08/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1667	2	2	2	0.00
08/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1683	2	2	2	0.00
08/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4235	4	4	4	0.00
08/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4262	4	4	4	0.00
08/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4290	4	4	4	0.00
08/08/2023	R213 On 01-August-24			Bond Future	10.98	84.7300	84.7435	84.7300	0.00
08/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2843	3	3	3	0.00
08/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2801	3	3	3	0.00
08/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2822	3	3	3	0.00
08/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3257	3	3	3	0.00
08/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3277	3	3	3	0.00
08/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3238	3	3	3	0.00
08/08/2023	R213 On 07-November-24			Bond Future	11.11	83.1078	83.1230	83.1078	0.00
08/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3639	4	4	4	0.00
08/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3661	4	4	4	0.00
08/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3684	4	4	4	0.00
08/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3210	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
08/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3227	3	3	3	0.00
08/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3243	3	3	3	0.00
08/08/2023	R214 On 03-August-23			Bond Future	12.19	61.9977	61.9977	61.9977	0.00
08/08/2023	R214 On 02-November-23			Bond Future	12.19	60.4893	60.5547	60.4893	20,601.00
08/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	570	1	1	1	0.00
08/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	594	1	1	1	0.00
08/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	582	1	1	1	0.00
08/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4233	4	4	4	0.00
08/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4274	4	4	4	0.00
08/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4193	4	4	4	0.00
08/08/2023	R214 On 01-February-24			Bond Future	12.28	61.8551	61.9218	61.8551	0.00
08/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2357	2	2	2	0.00
08/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2380	2	2	2	0.00
08/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2404	2	2	2	0.00
08/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2993	3	3	3	0.00
08/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3017	3	3	3	0.00
08/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3042	3	3	3	0.00
08/08/2023	R214 On 02-May-24			Bond Future	12.38	59.9438	60.0123	59.9438	0.00
08/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1537	2	2	2	0.00
08/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1509	1	2	1	0.00
08/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1523	2	2	2	0.00
08/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6015	6	6	6	0.00
08/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6053	6	6	6	0.00
08/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5977	6	6	6	0.00
08/08/2023	R214 On 01-August-24			Bond Future	12.47	61.3088	61.3792	61.3088	0.00
08/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3033	3	3	3	0.00
08/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3055	3	3	3	0.00
08/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3077	3	3	3	0.00
08/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4440	4	4	4	0.00
08/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4466	5	4	5	0.00
08/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4491	5	4	5	0.00
08/08/2023	R214 On 07-November-24			Bond Future	12.60	59.4032	59.4763	59.4032	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
08/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4072	4	4	4	0.00
08/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	4023	4	4	4	0.00
08/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4047	4	4	4	0.00
08/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4008	4	4	4	0.00
08/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4029	4	4	4	0.00
08/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3987	4	4	4	0.00
08/08/2023	R248 On 03-August-23			Bond Future	12.35	76.2285	76.2285	76.2285	0.00
08/08/2023	R248 On 02-November-23			Bond Future	12.32	74.0411	74.2117	74.0411	232,389.00
08/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	577	1	1	1	0.00
08/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1072	1	1	1	207.00
08/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	555	1	1	1	0.00
08/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	566	1	1	1	0.00
08/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2966	3	3	3	207.00
08/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7318	7	7	7	0.00
08/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5711	6	6	6	0.00
08/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	510	1	1	1	207.00
08/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4219	4	4	4	0.00
08/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1940	2	2	2	0.00
08/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5819	6	6	6	0.00
08/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5765	6	6	6	0.00
08/08/2023	R248 On 01-February-24			Bond Future	12.42	75.7128	75.8871	75.7128	0.00
08/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2635	3	3	3	0.00
08/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	3029	3	3	3	1,000.00
08/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6705	7	7	7	0.00
08/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1189	1	1	1	1,000.00
08/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2582	3	3	3	0.00
08/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2608	3	3	3	0.00
08/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4205	4	4	4	0.00
08/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4238	4	4	4	0.00
08/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6842	7	7	7	0.00
08/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3743	4	4	4	0.00
08/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1626	2	2	2	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
08/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4173	4	4	4	0.00
08/08/2023	R248 On 02-May-24			Bond Future	12.52	72.9695	73.1481	72.9695	0.00
08/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1690	2	2	2	0.00
08/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1658	2	2	2	0.00
08/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1674	2	2	2	0.00
08/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8031	8	8	8	0.00
08/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8131	8	8	8	0.00
08/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8081	8	8	8	0.00
08/08/2023	R248 On 01-August-24			Bond Future	12.62	74.6310	74.8141	74.6310	13,000.00
08/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3834	4	4	4	0.00
08/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3781	4	4	4	0.00
08/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3808	4	4	4	0.00
08/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5574	6	6	6	0.00
08/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5606	6	6	6	0.00
08/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5543	6	6	6	0.00
08/08/2023	R248 On 07-November-24			Bond Future	12.76	71.8843	72.0728	71.8843	0.00
08/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	5052	5	5	5	0.00
08/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5081	5	5	5	0.00
08/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5110	5	5	5	0.00
08/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4886	5	5	5	0.00
08/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4936	5	5	5	0.00
08/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4911	5	5	5	0.00