



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/08/2023 TO: 14/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	2025 On 02-November-23			Bond Future	173.05	172.9633	173.0500	172.9633	5,538.00
14/08/2023	2025 On 01-February-24			Bond Future	175.21	175.1182	175.2067	175.1182	214.00
14/08/2023	2025 On 02-May-24			Bond Future	179.20	179.1101	179.2009	179.1101	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
14/08/2023	2025 On 01-August-24			Bond Future	181.49	181.3974	181.4903	181.3974	0.00
14/08/2023	2025 On 07-November-24			Bond Future	185.72	185.6261	185.7221	185.6261	0.00
14/08/2023	2029 On 02-November-23			Bond Future	125.06	125.4649	125.0632	125.4649	1,287.00
14/08/2023	2029 On 01-February-24			Bond Future	127.91	128.3235	127.9125	128.3235	728.00
14/08/2023	2029 On 02-May-24			Bond Future	129.47	129.8879	129.4676	129.8879	0.00
14/08/2023	2029 On 01-August-24			Bond Future	132.44	132.8728	132.4431	132.8728	0.00
14/08/2023	2029 On 07-November-24			Bond Future	134.14	134.5775	134.1389	134.5775	0.00
14/08/2023	2030 On 02-November-23			Bond Future	10.38	92.1383	91.4125	92.1383	89,596.00
14/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	669	1	1	1	500.00
14/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5107	6	5	6	0.00
14/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7608	8	8	8	0.00
14/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2673	3	3	3	0.00
14/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2120	3	2	3	500.00
14/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3592	4	4	4	500.00
14/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	342	1	0	1	800.00
14/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	934	1	1	1	800.00
14/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4623	5	5	5	0.00
14/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2644	3	3	3	0.00
14/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1559	2	2	2	500.00
14/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2615	3	3	3	0.00
14/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	864	1	1	1	0.00
14/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	852	1	1	1	0.00
14/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	339	0	0	0	500.00
14/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	89	0	0	0	500.00
14/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2238	2	2	2	0.00
14/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3816	3	4	3	0.00
14/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	543	0	1	0	0.00
14/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1508	1	2	1	0.00
14/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1110	1	1	1	0.00
14/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	840	1	1	1	0.00
14/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	273	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2747	2	3	2	0.00
14/08/2023	2030 On 01-February-24			Bond Future	10.44	90.2097	89.4674	90.2097	0.00
14/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6936	8	7	8	0.00
14/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5818	6	6	6	0.00
14/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6165	7	6	7	0.00
14/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4596	5	5	5	0.00
14/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4625	5	5	5	0.00
14/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2118	3	2	3	500.00
14/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4478	5	4	5	0.00
14/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1507	2	2	2	400.00
14/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	819	1	1	1	400.00
14/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1221	2	1	2	500.00
14/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6134	7	6	7	0.00
14/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4655	5	5	5	0.00
14/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1667	2	2	2	200.00
14/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1281	2	1	2	1,360.00
14/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3601	4	4	4	0.00
14/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1390	2	1	2	500.00
14/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3206	3	3	3	0.00
14/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3390	3	3	3	0.00
14/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2818	2	3	2	0.00
14/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4452	4	4	4	0.00
14/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3498	3	3	3	0.00
14/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	970	1	1	1	0.00
14/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	620	1	1	1	500.00
14/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	614	1	1	1	500.00
14/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	490	0	0	0	400.00
14/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3032	3	3	3	0.00
14/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1025	1	1	1	1,360.00
14/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2324	2	2	2	0.00
14/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1360	1	1	1	700.00
14/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	979	1	1	1	0.00
14/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	988	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
14/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	681	1	1	1	200.00
14/08/2023	2030 On 02-May-24			Bond Future	10.51	92.2446	91.4857	92.2446	0.00
14/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6399	7	6	7	0.00
14/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1969	2	2	2	1,000.00
14/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10004	11	10	11	0.00
14/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4111	5	4	5	500.00
14/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1432	2	1	2	0.00
14/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7698	8	8	8	0.00
14/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2899	3	3	3	500.00
14/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3361	4	3	4	1,080.00
14/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1418	2	1	2	0.00
14/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1204	1	1	1	1,000.00
14/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1404	2	1	2	0.00
14/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4230	4	4	4	0.00
14/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4647	4	5	4	0.00
14/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4204	4	4	4	0.00
14/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2163	2	2	2	0.00
14/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1759	2	2	2	0.00
14/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2479	2	2	2	0.00
14/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	704	1	1	1	1,080.00
14/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4177	4	4	4	0.00
14/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	324	0	0	0	500.00
14/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3376	3	3	3	0.00
14/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	989	1	1	1	1,000.00
14/08/2023	2030 On 01-August-24			Bond Future	10.59	90.3376	89.5616	90.3376	0.00
14/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2526	3	3	3	0.00
14/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2487	3	2	3	0.00
14/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2506	3	3	3	0.00
14/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3307	3	3	3	0.00
14/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3327	3	3	3	0.00
14/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3288	3	3	3	0.00
14/08/2023	2030 On 07-November-24			Bond Future	10.71	92.4146	91.6211	92.4146	0.00
14/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3206	4	3	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
14/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3227	4	3	4	0.00
14/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3248	4	3	4	0.00
14/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3057	3	3	3	0.00
14/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3073	3	3	3	0.00
14/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3089	3	3	3	0.00
14/08/2023	2032 On 02-November-23			Bond Future	11.16	86.0673	85.2434	86.0673	196,060.00
14/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	652	1	1	1	500.00
14/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3708	4	4	4	0.00
14/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5474	6	5	6	0.00
14/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2126	3	2	3	0.00
14/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2779	3	3	3	0.00
14/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3100	4	3	4	0.00
14/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1962	2	2	2	0.00
14/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1989	2	2	2	0.00
14/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1629	2	2	2	500.00
14/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	389	1	0	1	7,750.00
14/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	666	1	1	1	500.00
14/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4133	5	4	5	0.00
14/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2016	3	2	3	0.00
14/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	849	1	1	1	500.00
14/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1417	2	1	2	0.00
14/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2186	2	2	2	500.00
14/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1962	2	2	2	0.00
14/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1630	1	2	1	0.00
14/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	675	1	1	1	0.00
14/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1165	1	1	1	500.00
14/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3456	3	3	3	0.00
14/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3492	3	3	3	0.00
14/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1650	1	2	1	0.00
14/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3041	3	3	3	0.00
14/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1671	1	2	1	0.00
14/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1020	1	1	1	15,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1550	1	2	1	500.00
14/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	403	0	0	0	500.00
14/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	798	1	1	1	500.00
14/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4391	4	4	4	0.00
14/08/2023	2032 On 01-February-24			Bond Future	11.25	88.0078	87.1653	88.0078	0.00
14/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6984	8	7	8	0.00
14/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4415	5	4	5	0.00
14/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1625	2	2	2	1,200.00
14/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6565	7	7	7	0.00
14/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7373	8	7	8	0.00
14/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4352	5	4	5	0.00
14/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4384	5	4	5	0.00
14/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1664	2	2	2	200.00
14/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2323	3	2	3	500.00
14/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4108	5	4	5	0.00
14/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1327	2	1	2	500.00
14/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	602	1	1	1	1,200.00
14/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6674	6	7	6	0.00
14/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1788	2	2	2	200.00
14/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3062	3	3	3	0.00
14/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1658	1	2	1	0.00
14/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1672	1	2	1	0.00
14/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	771	1	1	1	500.00
14/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3950	3	4	3	0.00
14/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1644	1	2	1	0.00
14/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3891	3	4	3	0.00
14/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4483	4	4	4	0.00
14/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	849	1	1	1	1,200.00
14/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	942	1	1	1	200.00
14/08/2023	2032 On 02-May-24			Bond Future	11.34	85.8305	84.9692	85.8305	0.00
14/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9391	10	9	10	0.00
14/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2667	3	3	3	500.00
14/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3284	4	3	4	1,550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1682	2	2	2	500.00
14/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1615	2	2	2	0.00
14/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1599	2	2	2	0.00
14/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7935	9	8	9	0.00
14/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8841	10	9	10	0.00
14/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2180	3	2	3	1,000.00
14/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1632	2	2	2	0.00
14/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1329	2	1	2	1,000.00
14/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1786	2	2	2	1,550.00
14/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5027	5	5	5	0.00
14/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5982	5	6	5	0.00
14/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5308	5	5	5	0.00
14/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4418	4	4	4	0.00
14/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	928	1	1	1	500.00
14/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5372	5	5	5	0.00
14/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5340	5	5	5	0.00
14/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5214	5	5	5	0.00
14/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3237	3	3	3	0.00
14/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3823	3	4	3	0.00
14/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	796	1	1	1	1,550.00
14/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1161	1	1	1	1,000.00
14/08/2023	2032 On 01-August-24			Bond Future	11.44	87.7828	86.9020	87.7828	0.00
14/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2700	3	3	3	0.00
14/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2721	3	3	3	0.00
14/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2743	3	3	3	0.00
14/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4034	4	4	4	0.00
14/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4058	4	4	4	0.00
14/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4082	4	4	4	0.00
14/08/2023	2032 On 07-November-24			Bond Future	11.58	85.6356	84.7348	85.6356	0.00
14/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3637	4	4	4	0.00
14/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3591	4	4	4	0.00
14/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3614	4	4	4	0.00
14/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4039	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
14/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4060	4	4	4	0.00
14/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4019	4	4	4	0.00
14/08/2023	2033 On 02-November-23			Bond Future	119.65	119.7627	119.6548	119.7627	2,258.00
14/08/2023	2033 On 01-February-24			Bond Future	122.38	122.4913	122.3809	122.4913	6,141.00
14/08/2023	2033 On 02-May-24			Bond Future	123.71	123.8277	123.7149	123.8277	0.00
14/08/2023	2033 On 01-August-24			Bond Future	126.56	126.6735	126.5583	126.6735	0.00
14/08/2023	2033 On 07-November-24			Bond Future	128.02	128.1358	128.0188	128.1358	0.00
14/08/2023	2037 On 02-November-23			Bond Future	12.27	78.7866	77.9124	78.7866	63,984.00
14/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	660	1	1	1	0.00
14/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	674	1	1	1	0.00
14/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1533	2	2	2	731.00
14/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	688	1	1	1	0.00
14/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2936	4	3	4	731.00
14/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8176	9	8	9	0.00
14/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	275	0	0	0	731.00
14/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1608	1	2	1	0.00
14/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4575	4	5	4	0.00
14/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4532	4	5	4	0.00
14/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2842	2	3	2	0.00
14/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4489	4	4	4	0.00
14/08/2023	2037 On 01-February-24			Bond Future	12.37	76.3065	75.4126	76.3065	76,958.00
14/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8400	9	8	9	0.00
14/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2393	3	2	3	2,500.00
14/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2965	3	3	3	0.00
14/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2992	3	3	3	0.00
14/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3020	4	3	4	0.00
14/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4851	5	5	5	0.00
14/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2048	2	2	2	2,500.00
14/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	927	1	1	1	2,500.00
14/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3891	3	4	3	0.00
14/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3251	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
14/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3276	3	3	3	0.00
14/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3300	3	3	3	0.00
14/08/2023	2037 On 02-May-24			Bond Future	12.49	78.0276	77.1137	78.0276	0.00
14/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1467	2	1	2	0.00
14/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1483	2	1	2	0.00
14/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1499	2	1	2	0.00
14/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7139	7	7	7	0.00
14/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7179	7	7	7	0.00
14/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7098	6	7	6	0.00
14/08/2023	2037 On 01-August-24			Bond Future	12.61	75.5465	74.6118	75.5465	0.00
14/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3119	4	3	4	0.00
14/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3074	4	3	4	0.00
14/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3096	4	3	4	0.00
14/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5731	5	6	5	0.00
14/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5761	5	6	5	0.00
14/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5701	5	6	5	0.00
14/08/2023	2037 On 07-November-24			Bond Future	12.77	77.2809	76.3251	77.2809	0.00
14/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4126	5	4	5	0.00
14/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4151	5	4	5	0.00
14/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4177	5	4	5	0.00
14/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5045	5	5	5	0.00
14/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5070	5	5	5	0.00
14/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5094	5	5	5	0.00
14/08/2023	2038 On 02-November-23			Bond Future	130.39	130.3990	130.3926	130.3990	4,669.00
14/08/2023	2038 On 01-February-24			Bond Future	131.35	131.3608	131.3543	131.3608	0.00
14/08/2023	2038 On 02-May-24			Bond Future	134.35	134.3550	134.3485	134.3550	0.00
14/08/2023	2038 On 01-August-24			Bond Future	135.38	135.3848	135.3780	135.3848	0.00
14/08/2023	2038 On 07-November-24			Bond Future	138.53	138.5389	138.5327	138.5389	0.00
14/08/2023	2040 On 02-November-23			Bond Future	12.51	79.1488	78.2579	79.1488	38,373.00
14/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3842	5	4	5	0.00
14/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1262	2	1	2	875.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	467	1	0	1	0.00
14/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	720	1	1	1	128.00
14/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	368	1	0	1	875.00
14/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	446	1	0	1	0.00
14/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6477	7	6	7	0.00
14/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	456	1	0	1	0.00
14/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2584	3	3	3	128.00
14/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2074	2	2	2	0.00
14/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	582	0	1	0	128.00
14/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5780	5	6	5	0.00
14/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3578	3	4	3	0.00
14/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5882	5	6	5	0.00
14/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6302	6	6	6	0.00
14/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4813	4	5	4	0.00
14/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1342	1	1	1	875.00
14/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5831	5	6	5	0.00
14/08/2023	2040 On 01-February-24			Bond Future	12.62	76.4265	75.5154	76.4265	91,893.00
14/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2594	3	3	3	0.00
14/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2542	3	3	3	0.00
14/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2568	3	3	3	0.00
14/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4122	4	4	4	0.00
14/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4153	4	4	4	0.00
14/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4092	4	4	4	0.00
14/08/2023	2040 On 02-May-24			Bond Future	12.74	78.1502	77.2187	78.1502	0.00
14/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1479	2	1	2	0.00
14/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1447	2	1	2	0.00
14/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1463	2	1	2	0.00
14/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7893	7	8	7	0.00
14/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7983	7	8	7	0.00
14/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7938	7	8	7	0.00
14/08/2023	2040 On 01-August-24			Bond Future	12.86	75.4215	74.4688	75.4215	0.00
14/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3140	4	3	4	0.00
14/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3163	4	3	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
14/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3187	4	3	4	0.00
14/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6033	6	6	6	0.00
14/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6065	6	6	6	0.00
14/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6098	6	6	6	0.00
14/08/2023	2040 On 07-November-24			Bond Future	13.02	77.1522	76.1780	77.1522	0.00
14/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4442	5	4	5	0.00
14/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4388	5	4	5	0.00
14/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4415	5	4	5	0.00
14/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5288	5	5	5	0.00
14/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5314	5	5	5	0.00
14/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5262	5	5	5	0.00
14/08/2023	2044 On 02-November-23			Bond Future	12.58	75.3793	74.4577	75.3793	52,345.00
14/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	363	1	0	1	0.00
14/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	372	1	0	1	0.00
14/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2872	3	3	3	0.00
14/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	957	1	1	1	5,860.00
14/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	381	1	0	1	0.00
14/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6378	6	6	6	0.00
14/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	4302	4	4	4	0.00
14/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1936	2	2	2	5,860.00
14/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6432	6	6	6	0.00
14/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6486	6	6	6	0.00
14/08/2023	2044 On 01-February-24			Bond Future	12.69	72.6972	71.7548	72.6972	31,817.00
14/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2219	3	2	3	0.00
14/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2195	3	2	3	0.00
14/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2244	3	2	3	0.00
14/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4482	4	4	4	0.00
14/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4548	4	5	4	0.00
14/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4515	4	5	4	0.00
14/08/2023	2044 On 02-May-24			Bond Future	12.80	74.3369	73.3732	74.3369	0.00
14/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1480	2	1	2	0.00
14/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1464	2	1	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
14/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1496	2	1	2	0.00
14/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8071	7	8	7	0.00
14/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8163	7	8	7	0.00
14/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8117	7	8	7	0.00
14/08/2023	2044 On 01-August-24			Bond Future	12.92	71.6465	70.6610	71.6465	0.00
14/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3028	3	3	3	0.00
14/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3004	3	3	3	0.00
14/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2981	3	3	3	0.00
14/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6532	6	7	6	0.00
14/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6498	6	6	6	0.00
14/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6464	6	6	6	0.00
14/08/2023	2044 On 07-November-24			Bond Future	13.07	73.2903	72.2825	73.2903	0.00
14/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4530	5	5	5	0.00
14/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4503	5	5	5	0.00
14/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4557	5	5	5	0.00
14/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5348	5	5	5	0.00
14/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5400	5	5	5	0.00
14/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5374	5	5	5	0.00
14/08/2023	2046 On 02-November-23			Bond Future	113.39	113.3914	113.3860	113.3914	16,148.00
14/08/2023	2046 On 01-February-24			Bond Future	115.97	115.9751	115.9693	115.9751	0.00
14/08/2023	2046 On 02-May-24			Bond Future	116.47	116.4802	116.4744	116.4802	0.00
14/08/2023	2046 On 01-August-24			Bond Future	119.15	119.1565	119.1508	119.1565	0.00
14/08/2023	2046 On 07-November-24			Bond Future	119.74	119.7432	119.7385	119.7432	0.00
14/08/2023	2050 On 02-November-23			Bond Future	114.91	115.7100	114.9064	115.7100	14,087.00
14/08/2023	2050 On 01-February-24			Bond Future	115.29	116.1080	115.2860	116.1080	0.00
14/08/2023	2050 On 02-May-24			Bond Future	117.91	118.7548	117.9140	118.7548	0.00
14/08/2023	2050 On 01-August-24			Bond Future	118.33	119.1896	118.3292	119.1896	0.00
14/08/2023	2050 On 07-November-24			Bond Future	121.09	121.9659	121.0860	121.9659	0.00
14/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	8608 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
14/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	AL37 On 02-November-23			Index Future	908.78	913.6260	908.7810	913.6260	0.00
14/08/2023	AL37 On 01-February-24			Index Future	929.27	934.2230	929.2660	934.2230	0.00
14/08/2023	AL37 On 02-May-24			Index Future	950.24	955.3090	950.2430	955.3090	0.00
14/08/2023	AL37 On 01-August-24			Index Future	971.88	977.0590	971.8830	977.0590	0.00
14/08/2023	AL37 On 07-November-24			Index Future	994.36	999.6440	994.3620	999.6440	0.00
14/08/2023	AL7T On 02-November-23			Index Future	1033.46	1043.3080	1033.4610	1043.3080	0.00
14/08/2023	AL7T On 01-February-24			Index Future	1056.76	1066.8280	1056.7570	1066.8280	0.00
14/08/2023	AL7T On 02-May-24			Index Future	1080.61	1090.9070	1080.6120	1090.9070	0.00
14/08/2023	AL7T On 01-August-24			Index Future	1105.22	1115.7440	1105.2200	1115.7440	0.00
14/08/2023	AL7T On 07-November-24			Index Future	1130.78	1141.5350	1130.7840	1141.5350	0.00
14/08/2023	ALBI On 02-November-23			Index Future	901.79	909.8210	901.7860	909.8210	106.00
14/08/2023	ALBI On 01-February-24			Index Future	922.11	930.3320	922.1130	930.3320	0.00
14/08/2023	ALBI On 02-May-24			Index Future	942.93	951.3290	942.9290	951.3290	0.00
14/08/2023	ALBI On 01-August-24			Index Future	964.40	972.9890	964.4020	972.9890	0.00
14/08/2023	ALBI On 07-November-24			Index Future	986.71	995.4800	986.7090	995.4800	0.00
14/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C040 On 31-January-40			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
14/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	CS26 On 02-April-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
14/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2023	ES33 On 02-November-23			Bond Future	12.74	72.8251	72.0990	72.8251	0.00
14/08/2023	ES33 On 01-February-24			Bond Future	12.89	74.4844	73.7417	74.4844	0.00
14/08/2023	ES33 On 02-May-24			Bond Future	13.03	72.3819	71.6224	72.3819	0.00
14/08/2023	ES33 On 01-August-24			Bond Future	13.19	74.0441	73.2673	74.0441	0.00
14/08/2023	ES33 On 07-November-24			Bond Future	13.39	71.9611	71.1666	71.9611	0.00
14/08/2023	ES42 On 02-November-23			Bond Future	13.21	68.8344	68.0051	68.8344	0.00
14/08/2023	ES42 On 01-February-24			Bond Future	13.34	70.4029	69.5547	70.4029	0.00
14/08/2023	ES42 On 02-May-24			Bond Future	13.48	67.7446	66.8771	67.7446	0.00
14/08/2023	ES42 On 01-August-24			Bond Future	13.62	69.2994	68.4121	69.2994	0.00
14/08/2023	ES42 On 07-November-24			Bond Future	13.80	66.6395	65.7319	66.6395	0.00
14/08/2023	GOVI On 02-November-23			GOVI	888.92	896.8860	888.9150	896.8860	823.00
14/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	31150	11	3	11	0.00
14/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	31050	11	3	11	0.00
14/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	30950	11	3	11	0.00
14/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 01-February-24			GOVI	908.95	917.1050	908.9520	917.1050	0.00
14/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	289720	37	29	37	0.00
14/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	289620	37	29	37	0.00
14/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	289520	37	29	37	0.00
14/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 02-May-24			GOVI	929.47	937.8040	929.4710	937.8040	0.00
14/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	214990	13	21	13	0.00
14/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	215090	13	22	13	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
14/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	215190	13	22	13	0.00
14/08/2023	GOVI On 01-August-24			GOVI	950.64	959.1560	950.6370	959.1560	0.00
14/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	72670	16	7	16	0.00
14/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	72570	16	7	16	0.00
14/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	72470	16	7	16	0.00
14/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 07-November-24			GOVI	972.63	981.3270	972.6260	981.3270	0.00
14/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	238260	33	24	33	0.00
14/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	238460	33	24	33	0.00
14/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	238360	33	24	33	0.00
14/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2023	IGOV On 02-November-23			Index Future	336.55	337.1040	336.5540	337.1040	515.00
14/08/2023	IGOV On 01-February-24			Index Future	344.22	344.7840	344.2220	344.7840	0.00
14/08/2023	IGOV On 02-May-24			Index Future	352.07	352.6450	352.0710	352.6450	0.00
14/08/2023	IGOV On 01-August-24			Index Future	360.17	360.7510	360.1650	360.7510	0.00
14/08/2023	IGOV On 07-November-24			Index Future	368.58	369.1710	368.5770	369.1710	0.00
14/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	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
14/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.42	91.6100	91.5850	91.6100	0.00
14/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.42	91.6100	91.5850	91.6100	0.00
14/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.48	91.5700	91.5250	91.5700	0.00
14/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.47	91.5800	91.5300	91.5800	0.00
14/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.5850	91.5250	91.5850	0.00
14/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.47	91.5900	91.5300	91.5900	0.00
14/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.40	91.6800	91.6050	91.6800	0.00
14/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.8800	91.7700	91.8800	0.00
14/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.11	92.0000	91.8950	92.0000	0.00
14/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.97	92.1500	92.0300	92.1500	0.00
14/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.90	92.2200	92.1000	92.2200	0.00
14/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.87	92.2850	92.1300	92.2850	0.00
14/08/2023	R035 On 02-November-23			Bond Future	11.90	84.0542	83.1171	84.0542	168,416.00
14/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	164	0	0	0	400.00
14/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3244	4	3	4	731.00
14/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1065	1	1	1	0.00
14/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1753	2	2	2	731.00
14/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8572	9	9	9	0.00
14/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1046	1	1	1	0.00
14/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	579	1	1	1	400.00
14/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1028	1	1	1	0.00
14/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5515	6	6	6	0.00
14/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	660	1	1	1	400.00
14/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3663	3	4	3	0.00
14/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3627	3	4	3	0.00
14/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	233	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
14/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2583	2	3	2	0.00
14/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3590	3	4	3	0.00
14/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1442	1	1	1	0.00
14/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	7353	7	7	7	0.00
14/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4847	4	5	4	0.00
14/08/2023	R035 On 01-February-24			Bond Future	12.01	85.9492	84.9909	85.9492	0.00
14/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3634	4	4	4	0.00
14/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1110	1	1	1	400.00
14/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3574	4	4	4	0.00
14/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8048	9	8	9	0.00
14/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3604	4	4	4	0.00
14/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	524	1	1	1	400.00
14/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	8219	7	8	7	0.00
14/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5915	5	6	5	0.00
14/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2670	2	3	2	0.00
14/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2649	2	3	2	0.00
14/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	940	1	1	1	400.00
14/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2628	2	3	2	0.00
14/08/2023	R035 On 02-May-24			Bond Future	12.11	83.3746	82.3949	83.3746	0.00
14/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1699	2	2	2	0.00
14/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1665	2	2	2	0.00
14/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1682	2	2	2	0.00
14/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6544	6	7	6	0.00
14/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6582	6	7	6	0.00
14/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6505	6	7	6	0.00
14/08/2023	R035 On 01-August-24			Bond Future	12.22	85.2713	84.2694	85.2713	0.00
14/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3087	4	3	4	0.00
14/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3110	4	3	4	0.00
14/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3133	4	3	4	0.00
14/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5255	5	5	5	0.00
14/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5284	5	5	5	0.00
14/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5227	5	5	5	0.00
14/08/2023	R035 On 07-November-24			Bond Future	12.37	82.7171	81.6925	82.7171	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
14/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4027	5	4	5	0.00
14/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3977	5	4	5	0.00
14/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4002	5	4	5	0.00
14/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4963	4	5	4	0.00
14/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4988	5	5	5	0.00
14/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4939	4	5	4	0.00
14/08/2023	R053 On 02-November-23			Bond Future	12.41	96.2950	95.0664	96.2950	5,189.00
14/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4959	6	5	6	0.00
14/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4865	6	5	6	0.00
14/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4912	6	5	6	0.00
14/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1943	2	2	2	0.00
14/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1966	2	2	2	0.00
14/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1920	2	2	2	0.00
14/08/2023	R053 On 01-February-24			Bond Future	12.51	98.4662	97.2097	98.4662	0.00
14/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6349	7	6	7	0.00
14/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6261	7	6	7	0.00
14/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6305	7	6	7	0.00
14/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3299	3	3	3	0.00
14/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3348	3	3	3	0.00
14/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3323	3	3	3	0.00
14/08/2023	R053 On 02-May-24			Bond Future	12.61	94.8217	93.5370	94.8217	0.00
14/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7240	8	7	8	0.00
14/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7281	8	7	8	0.00
14/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7323	8	7	8	0.00
14/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4414	4	4	4	0.00
14/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4388	4	4	4	0.00
14/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4363	4	4	4	0.00
14/08/2023	R053 On 01-August-24			Bond Future	12.72	96.9779	95.6642	96.9779	0.00
14/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7899	9	8	9	0.00
14/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7858	9	8	9	0.00
14/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7817	9	8	9	0.00
14/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5017	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
14/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4991	5	5	5	0.00
14/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4966	4	5	4	0.00
14/08/2023	R053 On 07-November-24			Bond Future	12.86	93.3347	91.9911	93.3347	0.00
14/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6559	7	7	7	0.00
14/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6485	7	6	7	0.00
14/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6522	7	7	7	0.00
14/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6931	6	7	6	0.00
14/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6996	6	7	6	0.00
14/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6963	6	7	6	0.00
14/08/2023	R186 On 02-November-23			Bond Future	8.99	108.3500	107.9930	108.3500	132,391.00
14/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1527	2	2	2	0.00
14/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1546	2	2	2	0.00
14/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3893	4	4	4	0.00
14/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1113	1	1	1	1,715.00
14/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1565	2	2	2	0.00
14/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	454	0	0	0	0.00
14/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	71	0	0	0	1,715.00
14/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	462	0	0	0	0.00
14/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	470	0	0	0	0.00
14/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	680	1	1	1	0.00
14/08/2023	R186 On 01-February-24			Bond Future	8.97	105.4817	105.1166	105.4817	0.00
14/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2090	2	2	2	0.00
14/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2072	2	2	2	0.00
14/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2054	2	2	2	0.00
14/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	711	1	1	1	0.00
14/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	726	1	1	1	0.00
14/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	718	1	1	1	0.00
14/08/2023	R186 On 02-May-24			Bond Future	8.95	107.8615	107.4882	107.8615	0.00
14/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	420	1	0	1	0.00
14/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2585	3	3	3	2,030.00
14/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	413	1	0	1	0.00
14/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3800	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
14/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	426	1	0	1	0.00
14/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2665	2	3	2	0.00
14/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	778	1	1	1	0.00
14/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	471	0	0	0	2,030.00
14/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2701	2	3	2	0.00
14/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2683	2	3	2	0.00
14/08/2023	R186 On 01-August-24			Bond Future	8.92	105.0046	104.6230	105.0046	0.00
14/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1182	1	1	1	0.00
14/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1160	1	1	1	0.00
14/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1171	1	1	1	0.00
14/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1646	1	2	1	0.00
14/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1666	1	2	1	0.00
14/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1656	1	2	1	0.00
14/08/2023	R186 On 07-November-24			Bond Future	8.95	107.4194	107.0295	107.4194	0.00
14/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1671	2	2	2	0.00
14/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1659	2	2	2	0.00
14/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1683	2	2	2	0.00
14/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1306	1	1	1	0.00
14/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1313	1	1	1	0.00
14/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1299	1	1	1	0.00
14/08/2023	R197 On 02-November-23			Bond Future	341.78	341.8010	341.7784	341.8010	0.00
14/08/2023	R202 On 02-November-23			Bond Future	258.31	258.5443	258.3136	258.5443	4,746.00
14/08/2023	R202 On 01-February-24			Bond Future	259.25	259.4846	259.2484	259.4846	460.00
14/08/2023	R202 On 02-May-24			Bond Future	265.16	265.3995	265.1584	265.3995	0.00
14/08/2023	R202 On 01-August-24			Bond Future	266.18	266.4250	266.1774	266.4250	0.00
14/08/2023	R202 On 07-November-24			Bond Future	272.38	272.6323	272.3802	272.6323	0.00
14/08/2023	R209 On 02-November-23			Bond Future	11.95	65.0033	64.2318	65.0033	26,959.00
14/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	687	1	1	1	0.00
14/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	660	1	1	1	0.00
14/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	673	1	1	1	0.00
14/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3627	3	4	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
14/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3664	3	4	3	0.00
14/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3591	3	4	3	0.00
14/08/2023	R209 On 01-February-24			Bond Future	12.05	66.4689	65.6799	66.4689	1,690.00
14/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2880	3	3	3	0.00
14/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2906	3	3	3	0.00
14/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2931	3	3	3	0.00
14/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2509	2	3	2	0.00
14/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2529	2	3	2	0.00
14/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2549	2	3	2	0.00
14/08/2023	R209 On 02-May-24			Bond Future	12.15	64.8149	64.0082	64.8149	0.00
14/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1413	2	1	2	0.00
14/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1383	2	1	2	0.00
14/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1398	2	1	2	0.00
14/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5996	5	6	5	0.00
14/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6031	5	6	5	0.00
14/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5961	5	6	5	0.00
14/08/2023	R209 On 01-August-24			Bond Future	12.25	66.2892	65.4642	66.2892	0.00
14/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2725	3	3	3	0.00
14/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2745	3	3	3	0.00
14/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2766	3	3	3	0.00
14/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4803	4	5	4	0.00
14/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4829	4	5	4	0.00
14/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4856	4	5	4	0.00
14/08/2023	R209 On 07-November-24			Bond Future	12.38	64.6576	63.8139	64.6576	0.00
14/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3688	4	4	4	0.00
14/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3643	4	4	4	0.00
14/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3665	4	4	4	0.00
14/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4383	4	4	4	0.00
14/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4405	4	4	4	0.00
14/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4361	4	4	4	0.00
14/08/2023	R210 On 02-November-23			Bond Future	227.13	227.2434	227.1313	227.2434	70.00
14/08/2023	R210 On 01-February-24			Bond Future	232.31	232.4209	232.3062	232.4209	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	R210 On 02-May-24			Bond Future	234.36	234.4774	234.3602	234.4774	0.00
14/08/2023	R210 On 01-August-24			Bond Future	239.75	239.8655	239.7461	239.8655	0.00
14/08/2023	R210 On 07-November-24			Bond Future	242.02	242.1373	242.0172	242.1373	0.00
14/08/2023	R213 On 02-November-23			Bond Future	10.89	82.7850	82.0404	82.7850	33,183.00
14/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2175	3	2	3	0.00
14/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7511	8	8	8	0.00
14/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2202	3	2	3	0.00
14/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3130	4	3	4	731.00
14/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1744	2	2	2	731.00
14/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2229	3	2	3	0.00
14/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1181	1	1	1	0.00
14/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1510	1	2	1	0.00
14/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	776	1	1	1	0.00
14/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1197	1	1	1	0.00
14/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	120	0	0	0	731.00
14/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1213	1	1	1	0.00
14/08/2023	R213 On 01-February-24			Bond Future	10.97	84.6514	83.8899	84.6514	0.00
14/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4351	5	4	5	0.00
14/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4292	5	4	5	0.00
14/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4322	5	4	5	0.00
14/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1283	1	1	1	0.00
14/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1294	1	1	1	0.00
14/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1272	1	1	1	0.00
14/08/2023	R213 On 02-May-24			Bond Future	11.06	83.0013	82.2227	83.0013	0.00
14/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1439	2	1	2	0.00
14/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1454	2	1	2	0.00
14/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1469	2	1	2	0.00
14/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4653	4	5	4	0.00
14/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4682	4	5	4	0.00
14/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4710	4	5	4	0.00
14/08/2023	R213 On 01-August-24			Bond Future	11.14	84.8898	84.0937	84.8898	0.00
14/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2611	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
14/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2571	3	3	3	0.00
14/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2591	3	3	3	0.00
14/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3677	3	4	3	0.00
14/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3697	3	4	3	0.00
14/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3656	3	4	3	0.00
14/08/2023	R213 On 07-November-24			Bond Future	11.28	83.2828	82.4687	83.2828	0.00
14/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3303	4	3	4	0.00
14/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3324	4	3	4	0.00
14/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3345	4	3	4	0.00
14/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3525	3	4	3	0.00
14/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3543	3	4	3	0.00
14/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3561	3	4	3	0.00
14/08/2023	R214 On 02-November-23			Bond Future	12.33	60.6614	59.8809	60.6614	21,716.00
14/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	415	1	0	1	0.00
14/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	434	1	0	1	0.00
14/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	424	1	0	1	0.00
14/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4749	4	5	4	0.00
14/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4792	4	5	4	0.00
14/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4707	4	5	4	0.00
14/08/2023	R214 On 01-February-24			Bond Future	12.43	62.0290	61.2309	62.0290	0.00
14/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2074	2	2	2	0.00
14/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2096	2	2	2	0.00
14/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2118	3	2	3	0.00
14/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3398	3	3	3	0.00
14/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3424	3	3	3	0.00
14/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3450	3	3	3	0.00
14/08/2023	R214 On 02-May-24			Bond Future	12.53	60.1226	59.3066	60.1226	0.00
14/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1331	2	1	2	0.00
14/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1302	2	1	2	0.00
14/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1317	2	1	2	0.00
14/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6514	6	7	6	0.00
14/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6552	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6476	6	6	6	0.00
14/08/2023	R214 On 01-August-24			Bond Future	12.63	61.4904	60.6559	61.4904	0.00
14/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2798	3	3	3	0.00
14/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2819	3	3	3	0.00
14/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2840	3	3	3	0.00
14/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4926	4	5	4	0.00
14/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4953	5	5	5	0.00
14/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4980	5	5	5	0.00
14/08/2023	R214 On 07-November-24			Bond Future	12.76	59.5974	58.7440	59.5974	0.00
14/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3782	4	4	4	0.00
14/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3736	4	4	4	0.00
14/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3759	4	4	4	0.00
14/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4452	4	4	4	0.00
14/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4474	4	4	4	0.00
14/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4430	4	4	4	0.00
14/08/2023	R248 On 02-November-23			Bond Future	12.44	74.4324	73.5131	74.4324	232,295.00
14/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	436	1	0	1	0.00
14/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	852	1	1	1	207.00
14/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	416	1	0	1	0.00
14/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	426	1	0	1	0.00
14/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2561	3	3	3	207.00
14/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6708	8	7	8	0.00
14/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6268	6	6	6	0.00
14/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	599	0	1	0	207.00
14/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4698	4	5	4	0.00
14/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2234	2	2	2	0.00
14/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6379	6	6	6	0.00
14/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6324	6	6	6	0.00
14/08/2023	R248 On 01-February-24			Bond Future	12.55	76.1105	75.1704	76.1105	0.00
14/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2383	3	2	3	0.00
14/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2752	3	3	3	1,000.00
14/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6244	7	6	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
14/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2357	3	2	3	0.00
14/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1040	1	1	1	1,000.00
14/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2332	3	2	3	0.00
14/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4705	4	5	4	0.00
14/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7409	7	7	7	0.00
14/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4671	4	5	4	0.00
14/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4183	4	4	4	0.00
14/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1882	2	2	2	1,000.00
14/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4637	4	5	4	0.00
14/08/2023	R248 On 02-May-24			Bond Future	12.65	73.3775	72.4163	73.3775	0.00
14/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1503	2	2	2	0.00
14/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1470	2	1	2	0.00
14/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1487	2	1	2	0.00
14/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8576	8	9	8	0.00
14/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8674	8	9	8	0.00
14/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8625	8	9	8	0.00
14/08/2023	R248 On 01-August-24			Bond Future	12.76	75.0466	74.0636	75.0466	13,000.00
14/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3550	4	4	4	0.00
14/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3525	4	4	4	0.00
14/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3499	4	3	4	0.00
14/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6074	6	6	6	0.00
14/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6042	6	6	6	0.00
14/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6009	6	6	6	0.00
14/08/2023	R248 On 07-November-24			Bond Future	12.90	72.3197	71.3144	72.3197	0.00
14/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4833	5	5	5	0.00
14/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4861	5	5	5	0.00
14/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4890	5	5	5	0.00
14/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5424	5	5	5	0.00
14/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5450	5	5	5	0.00
14/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5476	5	5	5	0.00