



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	2025 On 03-August-23			Bond Future	169.44	169.3522	169.4398	169.3522	1,162.00
24/07/2023	2025 On 02-November-23			Bond Future	173.17	173.0775	173.1665	173.0775	5,206.00
24/07/2023	2025 On 01-February-24			Bond Future	175.35	175.2561	175.3467	175.2561	214.00
24/07/2023	2025 On 02-May-24			Bond Future	179.37	179.2782	179.3709	179.2782	0.00
24/07/2023	2025 On 01-August-24			Bond Future	181.71	181.6159	181.7104	181.6159	0.00
24/07/2023	2029 On 03-August-23			Bond Future	122.42	122.4166	122.4176	122.4166	1,165.00
24/07/2023	2029 On 02-November-23			Bond Future	123.78	123.7803	123.7810	123.7803	1,197.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	2029 On 01-February-24			Bond Future	126.62	126.6167	126.6172	126.6167	728.00
24/07/2023	2029 On 02-May-24			Bond Future	128.16	128.1599	128.1603	128.1599	0.00
24/07/2023	2029 On 01-August-24			Bond Future	131.14	131.1411	131.1416	131.1411	0.00
24/07/2023	2030 On 03-August-23			Bond Future	10.27	89.3508	10.2707	89.3508	58,050.00
24/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4568	4	4568	4	0.00
24/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9375	9	9375	9	0.00
24/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	875	1	875	1	1,012.00
24/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1725	2	1725	2	350.00
24/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4488	4	4488	4	0.00
24/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10495	10	10495	10	0.00
24/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4528	4	4528	4	0.00
24/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	2	0	2	0	0.00
24/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
24/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	2	0	2	0	0.00
24/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	101	0	101	0	0.00
24/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
24/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	317	0	317	0	0.00
24/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	2	0	2	0	0.00
24/07/2023	2030 On 02-November-23			Bond Future	10.34	91.2941	10.3415	91.2941	81,786.00
24/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7805	8	7805	8	0.00
24/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3857	4	3857	4	500.00
24/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5342	5	5342	5	0.00
24/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2955	3	2955	3	0.00
24/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	940	1	940	1	500.00
24/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2411	2	2411	2	500.00
24/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4867	5	4867	5	0.00
24/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2898	3	2898	3	0.00
24/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2927	3	2927	3	0.00
24/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1218	1	1218	1	800.00
24/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1853	2	1853	2	500.00
24/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	566	1	566	1	800.00
24/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	3887	4	3887	4	0.00
24/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2370	3	2370	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
24/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	982	1	982	1	0.00
24/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	995	1	995	1	0.00
24/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	431	0	431	0	500.00
24/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	133	0	133	0	500.00
24/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1248	1	1248	1	0.00
24/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	2865	3	2865	3	0.00
24/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	970	1	970	1	0.00
24/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1649	2	1649	2	0.00
24/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	355	0	355	0	800.00
24/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	656	1	656	1	0.00
24/07/2023	2030 On 01-February-24			Bond Future	10.40	89.3584	10.3994	89.3584	0.00
24/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6397	6	6397	6	0.00
24/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7164	7	7164	7	0.00
24/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	6051	6	6051	6	0.00
24/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4714	5	4714	5	0.00
24/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4832	5	4832	5	0.00
24/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4861	5	4861	5	0.00
24/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2340	2	2340	2	500.00
24/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1716	2	1716	2	400.00
24/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	997	1	997	1	400.00
24/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1424	1	1424	1	500.00
24/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4891	5	4891	5	0.00
24/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6366	6	6366	6	0.00
24/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1879	2	1879	2	200.00
24/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3834	4	3834	4	0.00
24/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1484	1	1484	1	1,360.00
24/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1595	2	1595	2	500.00
24/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3243	3	3243	3	0.00
24/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4462	5	4462	5	0.00
24/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3532	4	3532	4	0.00
24/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3425	4	3425	4	0.00
24/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2862	3	2862	3	0.00
24/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	684	1	684	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1038	1	1038	1	0.00
24/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	678	1	678	1	500.00
24/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	550	1	550	1	400.00
24/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3072	3	3072	3	0.00
24/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2378	3	2378	3	0.00
24/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1425	2	1425	2	700.00
24/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1047	1	1047	1	0.00
24/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1056	1	1056	1	0.00
24/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1093	1	1093	1	1,360.00
24/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	746	1	746	1	200.00
24/07/2023	2030 On 02-May-24			Bond Future	10.47	91.3886	10.4661	91.3886	0.00
24/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10249	10	10249	10	0.00
24/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1612	2	1612	2	0.00
24/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4327	4	4327	4	500.00
24/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6625	6	6625	6	0.00
24/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2157	2	2157	2	1,000.00
24/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7948	8	7948	8	0.00
24/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3102	3	3102	3	500.00
24/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3570	3	3570	3	1,080.00
24/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1583	1	1583	1	0.00
24/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1597	2	1597	2	0.00
24/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1374	1	1374	1	1,000.00
24/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4631	5	4631	5	0.00
24/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4197	4	4197	4	0.00
24/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4223	4	4223	4	0.00
24/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2185	2	2185	2	0.00
24/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2497	3	2497	3	0.00
24/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	767	1	767	1	1,080.00
24/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1788	2	1788	2	0.00
24/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3377	4	3377	4	0.00
24/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1029	1	1029	1	1,000.00
24/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4170	4	4170	4	0.00
24/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	383	0	383	0	500.00

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24/07/2023	2030 On 01-August-24			Bond Future	10.53	89.4881	10.5324	89.4881	0.00
24/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2690	3	2690	3	0.00
24/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2651	3	2651	3	0.00
24/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2671	3	2671	3	0.00
24/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3255	3	3255	3	0.00
24/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3274	3	3274	3	0.00
24/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3236	3	3236	3	0.00
24/07/2023	2032 On 03-August-23			Bond Future	10.92	87.8668	10.9228	87.8668	75,648.00
24/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2613	2	2613	2	0.00
24/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5131	5	5131	5	5,000.00
24/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	4031	4	4031	4	0.00
24/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3985	4	3985	4	0.00
24/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2839	3	2839	3	11,000.00
24/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
24/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	7,500.00
24/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5313	5	5313	5	3,000.00
24/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	4077	4	4077	4	0.00
24/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4674	4	4674	4	5,000.00
24/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3066	3	3066	3	0.00
24/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	29	0	29	0	7,500.00
24/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	4	0	4	0	0.00
24/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	8	0	8	0	0.00
24/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	2	0	2	0	3,000.00
24/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3164	3	3164	3	0.00
24/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	6904	7	6904	7	0.00
24/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	38	0	38	0	11,000.00
24/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	9	0	9	0	0.00
24/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	9	0	9	0	0.00
24/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	2	0	2	0	0.00
24/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	50	0	50	0	7,500.00
24/07/2023	2032 On 02-November-23			Bond Future	11.01	85.6154	11.0126	85.6154	175,648.00
24/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4467	4	4467	4	0.00
24/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6244	6	6244	6	0.00

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24/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2824	3	2824	3	0.00
24/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3511	3	3511	3	0.00
24/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2285	2	2285	2	500.00
24/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2648	2	2648	2	0.00
24/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2677	3	2677	3	0.00
24/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1140	1	1140	1	500.00
24/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4898	5	4898	5	0.00
24/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2706	3	2706	3	0.00
24/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1387	1	1387	1	500.00
24/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	2048	2	2048	2	0.00
24/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1158	1	1158	1	500.00
24/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3240	3	3240	3	0.00
24/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	2109	2	2109	2	500.00
24/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	3272	4	3272	4	0.00
24/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1612	2	1612	2	0.00
24/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	1189	1	1189	1	500.00
24/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	1910	2	1910	2	0.00
24/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	732	1	732	1	0.00
24/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1631	2	1631	2	0.00
24/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2871	3	2871	3	0.00
24/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1650	2	1650	2	0.00
24/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1540	2	1540	2	500.00
24/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	465	1	465	1	500.00
24/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	849	1	849	1	500.00
24/07/2023	2032 On 01-February-24			Bond Future	11.09	87.5575	11.0908	87.5575	0.00
24/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5042	5	5042	5	0.00
24/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2063	2	2063	2	1,200.00
24/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7685	7	7685	7	0.00
24/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7258	7	7258	7	0.00
24/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8080	8	8080	8	0.00
24/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4978	5	4978	5	0.00
24/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	5010	5	5010	5	0.00
24/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2105	2	2105	2	200.00

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24/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2826	3	2826	3	500.00
24/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4722	5	4722	5	0.00
24/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	905	1	905	1	1,200.00
24/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1733	2	1733	2	500.00
24/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6242	7	6242	7	0.00
24/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1667	2	1667	2	200.00
24/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2830	3	2830	3	0.00
24/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1549	2	1549	2	0.00
24/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1562	2	1562	2	0.00
24/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	744	1	744	1	500.00
24/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	815	1	815	1	1,200.00
24/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3652	4	3652	4	0.00
24/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1536	2	1536	2	0.00
24/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3597	4	3597	4	0.00
24/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4153	4	4153	4	0.00
24/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	900	1	900	1	200.00
24/07/2023	2032 On 02-May-24			Bond Future	11.17	85.3837	11.1739	85.3837	0.00
24/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10130	10	10130	10	0.00
24/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3102	3	3102	3	500.00
24/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3760	4	3760	4	1,550.00
24/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2041	2	2041	2	500.00
24/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1951	2	1951	2	0.00
24/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1968	2	1968	2	0.00
24/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8598	8	8598	8	0.00
24/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9560	9	9560	9	0.00
24/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2577	2	2577	2	1,000.00
24/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1986	2	1986	2	0.00
24/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1646	2	1646	2	1,000.00
24/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2152	2	2152	2	1,550.00
24/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4628	5	4628	5	0.00
24/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5533	6	5533	6	0.00
24/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4897	5	4897	5	0.00
24/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4050	4	4050	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
24/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	881	1	881	1	500.00
24/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4928	5	4928	5	0.00
24/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	4958	5	4958	5	0.00
24/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4806	5	4806	5	0.00
24/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2948	3	2948	3	0.00
24/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3492	4	3492	4	0.00
24/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	770	1	770	1	1,550.00
24/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1059	1	1059	1	1,000.00
24/07/2023	2032 On 01-August-24			Bond Future	11.26	87.3506	11.2562	87.3506	0.00
24/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3197	3	3197	3	0.00
24/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3221	3	3221	3	0.00
24/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3244	3	3244	3	0.00
24/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3728	4	3728	4	0.00
24/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3750	4	3750	4	0.00
24/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3772	4	3772	4	0.00
24/07/2023	2033 On 03-August-23			Bond Future	117.16	117.1587	117.1605	117.1587	6,304.00
24/07/2023	2033 On 02-November-23			Bond Future	118.31	118.3115	118.3130	118.3115	2,095.00
24/07/2023	2033 On 01-February-24			Bond Future	121.02	121.0225	121.0238	121.0225	6,141.00
24/07/2023	2033 On 02-May-24			Bond Future	122.34	122.3426	122.3438	122.3426	0.00
24/07/2023	2033 On 01-August-24			Bond Future	125.19	125.1885	125.1898	125.1885	6,141.00
24/07/2023	2037 On 03-August-23			Bond Future	11.92	77.0701	11.9195	77.0701	78,461.00
24/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
24/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
24/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1488	1	1488	1	0.00
24/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1408	1	1408	1	0.00
24/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1448	1	1448	1	0.00
24/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	305	1	305	1	0.00
24/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	319	1	319	1	0.00
24/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	291	1	291	1	0.00
24/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5304	6	5304	6	0.00
24/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	9702	10	9702	10	0.00
24/07/2023	2037 On 02-November-23			Bond Future	12.02	78.7463	12.0236	78.7463	59,421.00
24/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1307	1	1307	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
24/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1287	1	1287	1	0.00
24/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2444	2	2444	2	731.00
24/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	4066	4	4066	4	731.00
24/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1328	1	1328	1	0.00
24/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9498	9	9498	9	0.00
24/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	307	0	307	0	731.00
24/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	3875	4	3875	4	0.00
24/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	3912	4	3912	4	0.00
24/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1449	2	1449	2	0.00
24/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2463	3	2463	3	0.00
24/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	3839	4	3839	4	0.00
24/07/2023	2037 On 01-February-24			Bond Future	12.12	76.2757	12.1215	76.2757	76,958.00
24/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9615	9	9615	9	0.00
24/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3826	4	3826	4	0.00
24/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3857	4	3857	4	0.00
24/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3179	3	3179	3	2,500.00
24/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5892	6	5892	6	0.00
24/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3887	4	3887	4	0.00
24/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2789	3	2789	3	0.00
24/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3347	4	3347	4	0.00
24/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1759	2	1759	2	2,500.00
24/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	813	1	813	1	2,500.00
24/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2810	3	2810	3	0.00
24/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	2832	3	2832	3	0.00
24/07/2023	2037 On 02-May-24			Bond Future	12.23	78.0085	12.2255	78.0085	0.00
24/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	2089	2	2089	2	0.00
24/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2108	2	2108	2	0.00
24/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2128	2	2128	2	0.00
24/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6430	7	6430	7	0.00
24/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6392	7	6392	7	0.00
24/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6355	7	6355	7	0.00
24/07/2023	2037 On 01-August-24			Bond Future	12.33	75.5492	12.3319	75.5492	0.00
24/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3847	4	3847	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
24/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3822	4	3822	4	0.00
24/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3796	4	3796	4	0.00
24/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5058	5	5058	5	0.00
24/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5031	5	5031	5	0.00
24/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5003	5	5003	5	0.00
24/07/2023	2038 On 03-August-23			Bond Future	126.90	126.1613	126.9050	126.1613	937.00
24/07/2023	2038 On 02-November-23			Bond Future	129.70	128.9365	129.6962	128.9365	4,444.00
24/07/2023	2038 On 01-February-24			Bond Future	130.66	129.8804	130.6569	129.8804	0.00
24/07/2023	2038 On 02-May-24			Bond Future	133.66	132.8609	133.6555	132.8609	0.00
24/07/2023	2038 On 01-August-24			Bond Future	134.70	133.8896	134.7022	133.8896	0.00
24/07/2023	2040 On 03-August-23			Bond Future	12.16	77.5059	12.1648	77.5059	19,219.00
24/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	913	1	913	1	0.00
24/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	946	1	946	1	0.00
24/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	980	1	980	1	0.00
24/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	604	1	604	1	0.00
24/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	628	1	628	1	0.00
24/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	653	1	653	1	0.00
24/07/2023	2040 On 02-November-23			Bond Future	12.27	79.1916	12.2719	79.1916	33,183.00
24/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	5014	5	5014	5	0.00
24/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	2049	2	2049	2	875.00
24/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	956	1	956	1	0.00
24/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1332	1	1332	1	128.00
24/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3626	3	3626	3	128.00
24/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	797	1	797	1	875.00
24/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	923	1	923	1	0.00
24/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	939	1	939	1	0.00
24/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7779	7	7779	7	0.00
24/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	558	1	558	1	128.00
24/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	4942	5	4942	5	0.00
24/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	3039	3	3039	3	0.00
24/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5033	5	5033	5	0.00
24/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5404	6	5404	6	0.00
24/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1789	2	1789	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
24/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4099	4	4099	4	0.00
24/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	4987	5	4987	5	0.00
24/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1188	1	1188	1	875.00
24/07/2023	2040 On 01-February-24			Bond Future	12.37	76.4808	12.3734	76.4808	93,244.00
24/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3412	3	3412	3	0.00
24/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3353	3	3353	3	0.00
24/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3382	3	3382	3	0.00
24/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3570	4	3570	4	0.00
24/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3597	4	3597	4	0.00
24/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3544	4	3544	4	0.00
24/07/2023	2040 On 02-May-24			Bond Future	12.48	78.2182	12.4804	78.2182	0.00
24/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	2099	2	2099	2	0.00
24/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	2059	2	2059	2	0.00
24/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	2079	2	2079	2	0.00
24/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7103	7	7103	7	0.00
24/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7186	7	7186	7	0.00
24/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7144	7	7144	7	0.00
24/07/2023	2040 On 01-August-24			Bond Future	12.59	75.5134	12.5900	75.5134	0.00
24/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3885	4	3885	4	0.00
24/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3911	4	3911	4	0.00
24/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3938	4	3938	4	0.00
24/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5319	6	5319	6	0.00
24/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5349	6	5349	6	0.00
24/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5378	6	5378	6	0.00
24/07/2023	2044 On 03-August-23			Bond Future	12.23	73.9382	12.2293	73.9382	40,692.00
24/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	54	0	54	0	4,553.00
24/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	622	1	622	1	0.00
24/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1805	2	1805	2	0.00
24/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	276	0	276	0	0.00
24/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	572	1	572	1	0.00
24/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	597	1	597	1	0.00
24/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1002	1	1002	1	0.00
24/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1036	1	1036	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
24/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1632	2	1632	2	4,754.00
24/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	258	0	258	0	9,106.00
24/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	969	1	969	1	0.00
24/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	2934	3	2934	3	3,076.00
24/07/2023	2044 On 02-November-23			Bond Future	12.33	75.5463	12.3327	75.5463	50,323.00
24/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	801	1	801	1	0.00
24/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	816	1	816	1	0.00
24/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	832	1	832	1	0.00
24/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5434	6	5434	6	0.00
24/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5483	6	5483	6	0.00
24/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5531	6	5531	6	0.00
24/07/2023	2044 On 01-February-24			Bond Future	12.43	72.8780	12.4307	72.8780	26,166.00
24/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	3072	3	3072	3	0.00
24/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	3100	3	3100	3	0.00
24/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	3129	3	3129	3	0.00
24/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	3932	4	3932	4	0.00
24/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	3961	4	3961	4	0.00
24/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	3990	4	3990	4	0.00
24/07/2023	2044 On 02-May-24			Bond Future	12.53	74.5335	12.5336	74.5335	0.00
24/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	2068	2	2068	2	0.00
24/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	2086	2	2086	2	0.00
24/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2104	2	2104	2	0.00
24/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7199	7	7199	7	0.00
24/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7244	7	7244	7	0.00
24/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7288	8	7288	8	0.00
24/07/2023	2044 On 01-August-24			Bond Future	12.64	71.8690	12.6388	71.8690	0.00
24/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3784	4	3784	4	0.00
24/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3732	4	3732	4	0.00
24/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3758	4	3758	4	0.00
24/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5717	6	5717	6	0.00
24/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5749	6	5749	6	0.00
24/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5686	6	5686	6	0.00
24/07/2023	2046 On 03-August-23			Bond Future	111.05	111.0522	111.0545	111.0522	10,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	2046 On 02-November-23			Bond Future	111.41	111.4066	111.4085	111.4066	16,116.00
24/07/2023	2046 On 01-February-24			Bond Future	113.96	113.9596	113.9613	113.9596	0.00
24/07/2023	2046 On 02-May-24			Bond Future	114.44	114.4337	114.4352	114.4337	0.00
24/07/2023	2046 On 01-August-24			Bond Future	117.10	117.0952	117.0969	117.0952	0.00
24/07/2023	2050 On 03-August-23			Bond Future	110.75	110.6561	110.7537	110.6561	9,154.00
24/07/2023	2050 On 02-November-23			Bond Future	113.19	113.0902	113.1895	113.0902	13,911.00
24/07/2023	2050 On 01-February-24			Bond Future	113.54	113.4421	113.5434	113.4421	0.00
24/07/2023	2050 On 02-May-24			Bond Future	116.15	116.0455	116.1491	116.0455	0.00
24/07/2023	2050 On 01-August-24			Bond Future	116.55	116.4468	116.5523	116.4468	0.00
24/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	AL37 On 03-August-23			Index Future	890.79	888.6910	890.7850	888.6910	0.00
24/07/2023	AL37 On 02-November-23			Index Future	910.15	908.0190	910.1510	908.0190	0.00
24/07/2023	AL37 On 01-February-24			Index Future	930.78	928.6100	930.7840	928.6100	0.00
24/07/2023	AL37 On 02-May-24			Index Future	951.94	949.7130	951.9380	949.7130	0.00
24/07/2023	AL37 On 01-August-24			Index Future	973.88	971.6030	973.8820	971.6030	0.00
24/07/2023	AL7T On 03-August-23			Index Future	1021.24	1017.0250	1021.2430	1017.0250	0.00
24/07/2023	AL7T On 02-November-23			Index Future	1043.45	1039.1450	1043.4450	1039.1450	0.00
24/07/2023	AL7T On 01-February-24			Index Future	1067.10	1062.7090	1067.1000	1062.7090	0.00
24/07/2023	AL7T On 02-May-24			Index Future	1091.35	1086.8590	1091.3520	1086.8590	0.00
24/07/2023	AL7T On 01-August-24			Index Future	1116.51	1111.9110	1116.5100	1111.9110	0.00
24/07/2023	ALBI On 03-August-23			Index Future	891.05	887.5160	891.0450	887.5160	84.00
24/07/2023	ALBI On 02-November-23			Index Future	910.42	906.8190	910.4160	906.8190	38.00
24/07/2023	ALBI On 01-February-24			Index Future	931.06	927.3830	931.0550	927.3830	0.00
24/07/2023	ALBI On 02-May-24			Index Future	952.22	948.4580	952.2150	948.4580	0.00
24/07/2023	ALBI On 01-August-24			Index Future	974.17	970.3190	974.1660	970.3190	0.00
24/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2023	ES33 On 03-August-23			Bond Future	12.39	74.8856	12.3885	74.8856	350.00
24/07/2023	ES33 On 02-November-23			Bond Future	12.52	72.7349	12.5247	72.7349	0.00
24/07/2023	ES33 On 01-February-24			Bond Future	12.66	74.4020	12.6562	74.4020	0.00
24/07/2023	ES33 On 02-May-24			Bond Future	12.79	72.3090	12.7912	72.3090	0.00
24/07/2023	ES33 On 01-August-24			Bond Future	12.93	73.9901	12.9267	73.9901	0.00
24/07/2023	ES42 On 03-August-23			Bond Future	12.85	71.4843	12.8526	71.4843	4,000.00
24/07/2023	ES42 On 02-November-23			Bond Future	12.98	68.7933	12.9828	68.7933	0.00
24/07/2023	ES42 On 01-February-24			Bond Future	13.10	70.3705	13.1029	70.3705	0.00
24/07/2023	ES42 On 02-May-24			Bond Future	13.23	67.7224	13.2305	67.7224	0.00
24/07/2023	ES42 On 01-August-24			Bond Future	13.36	69.2963	13.3564	69.2963	0.00
24/07/2023	GOVI On 03-August-23			GOVI	878.28	874.7960	878.2810	874.7960	23.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	410510	38	410510	38	0.00
24/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	410710	38	410710	38	0.00
24/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	410610	38	410610	38	0.00
24/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-November-23			GOVI	897.38	893.8220	897.3750	893.8220	804.00
24/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	115750	8	115750	8	0.00
24/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	115650	8	115650	8	0.00
24/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	115550	8	115550	8	0.00
24/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 01-February-24			GOVI	917.72	914.0910	917.7190	914.0910	0.00
24/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	377390	34	377390	34	0.00
24/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	377290	34	377290	34	0.00
24/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	377190	34	377190	34	0.00
24/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-May-24			GOVI	938.58	934.8640	938.5760	934.8640	0.00
24/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	123940	16	123940	16	0.00
24/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	124040	16	124040	16	0.00
24/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	124140	16	124140	16	0.00
24/07/2023	GOVI On 01-August-24			GOVI	960.21	956.4120	960.2120	956.4120	0.00
24/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	168420	13	168420	13	0.00
24/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	168320	13	168320	13	0.00
24/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	168220	13	168220	13	0.00
24/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
24/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
24/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2023	IGOV On 03-August-23			Index Future	326.25	325.8820	326.2490	325.8820	168.00
24/07/2023	IGOV On 02-November-23			Index Future	333.42	333.0510	333.4230	333.0510	510.00
24/07/2023	IGOV On 01-February-24			Index Future	341.06	340.6820	341.0610	340.6820	0.00
24/07/2023	IGOV On 02-May-24			Index Future	348.89	348.5010	348.8890	348.5010	0.00
24/07/2023	IGOV On 01-August-24			Index Future	357.01	356.6090	357.0070	356.6090	0.00
24/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5550	8.4350	91.5550	0.00
24/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5400	8.4250	91.5400	0.00
24/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.49	91.5000	8.4900	91.5000	0.00
24/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.49	91.4950	8.4900	91.4950	0.00
24/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.49	91.4900	8.4850	91.4900	0.00
24/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.47	91.5000	8.4700	91.5000	0.00
24/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.40	91.5800	8.4000	91.5800	0.00
24/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.17	91.7700	8.1700	91.7700	0.00
24/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.10	91.9100	8.1000	91.9100	0.00
24/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.0400	7.8650	92.0400	0.00
24/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.80	92.1200	7.8000	92.1200	0.00
24/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.77	92.1400	7.7700	92.1400	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
24/07/2023	R035 On 03-August-23			Bond Future	11.57	86.5317	11.5692	86.5317	38,359.00
24/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1322	1	1322	1	0.00
24/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2327	2	2327	2	0.00
24/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2375	2	2375	2	0.00
24/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2423	2	2423	2	0.00
24/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4923	5	4923	5	5,000.00
24/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	92	0	92	0	0.00
24/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	97	0	97	0	0.00
24/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	3	0	3	0	0.00
24/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	103	0	103	0	0.00
24/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	332	1	332	1	4,870.00
24/07/2023	R035 On 02-November-23			Bond Future	11.67	83.9042	11.6737	83.9042	161,095.00
24/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1748	2	1748	2	0.00
24/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2594	2	2594	2	731.00
24/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4280	4	4280	4	731.00
24/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	432	0	432	0	400.00
24/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6678	6	6678	6	0.00
24/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9787	9	9787	9	0.00
24/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1724	2	1724	2	0.00
24/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1091	1	1091	1	400.00
24/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1700	2	1700	2	0.00
24/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3147	3	3147	3	0.00
24/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3115	3	3115	3	0.00
24/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	259	0	259	0	731.00
24/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	634	1	634	1	400.00
24/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6432	7	6432	7	0.00
24/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1289	1	1289	1	0.00
24/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4170	4	4170	4	0.00
24/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2235	2	2235	2	0.00
24/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3084	3	3084	3	0.00
24/07/2023	R035 On 01-February-24			Bond Future	11.77	85.8073	11.7723	85.8073	0.00
24/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4519	4	4519	4	0.00
24/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1636	2	1636	2	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
24/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4453	4	4453	4	0.00
24/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	9174	9	9174	9	0.00
24/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	903	1	903	1	400.00
24/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4486	4	4486	4	0.00
24/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2304	2	2304	2	0.00
24/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7371	8	7371	8	0.00
24/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5213	6	5213	6	0.00
24/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2322	3	2322	3	0.00
24/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	838	1	838	1	400.00
24/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2286	2	2286	2	0.00
24/07/2023	R035 On 02-May-24			Bond Future	11.87	83.2426	11.8665	83.2426	0.00
24/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2288	2	2288	2	0.00
24/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2268	2	2268	2	0.00
24/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2247	2	2247	2	0.00
24/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	5896	6	5896	6	0.00
24/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	5861	6	5861	6	0.00
24/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	5826	6	5826	6	0.00
24/07/2023	R035 On 01-August-24			Bond Future	11.96	85.1603	11.9592	85.1603	0.00
24/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3852	4	3852	4	0.00
24/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3878	4	3878	4	0.00
24/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3904	4	3904	4	0.00
24/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4728	5	4728	5	0.00
24/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4702	5	4702	5	0.00
24/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4676	5	4676	5	0.00
24/07/2023	R053 On 03-August-23			Bond Future	12.18	99.1338	12.1795	99.1338	0.00
24/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3933	4	3933	4	0.00
24/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3998	4	3998	4	0.00
24/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	4064	4	4064	4	0.00
24/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	92	0	92	0	0.00
24/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	97	0	97	0	0.00
24/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	102	0	102	0	0.00
24/07/2023	R053 On 02-November-23			Bond Future	12.28	95.4246	12.2833	95.4246	5,189.00
24/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5905	6	5905	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
24/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5808	5	5808	5	0.00
24/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5856	6	5856	6	0.00
24/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	1973	2	1973	2	0.00
24/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	1995	2	1995	2	0.00
24/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	1953	2	1953	2	0.00
24/07/2023	R053 On 01-February-24			Bond Future	12.38	97.5895	12.3785	97.5895	0.00
24/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	7146	7	7146	7	0.00
24/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	7054	7	7054	7	0.00
24/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	7100	7	7100	7	0.00
24/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3148	3	3148	3	0.00
24/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3194	3	3194	3	0.00
24/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3171	3	3171	3	0.00
24/07/2023	R053 On 02-May-24			Bond Future	12.48	93.9404	12.4775	93.9404	0.00
24/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7879	8	7879	8	0.00
24/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7922	8	7922	8	0.00
24/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7965	8	7965	8	0.00
24/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4068	4	4068	4	0.00
24/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4044	4	4044	4	0.00
24/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4020	4	4020	4	0.00
24/07/2023	R053 On 01-August-24			Bond Future	12.58	96.1040	12.5756	96.1040	0.00
24/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8607	8	8607	8	0.00
24/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	8523	8	8523	8	0.00
24/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	8565	8	8565	8	0.00
24/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4664	5	4664	5	0.00
24/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4688	5	4688	5	0.00
24/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4640	5	4640	5	0.00
24/07/2023	R186 On 03-August-23			Bond Future	8.93	105.6476	8.9286	105.6476	18,364.00
24/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2324	2	2324	2	0.00
24/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2380	2	2380	2	0.00
24/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2352	2	2352	2	0.00
24/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	3	0	3	0	0.00
24/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	3	0	3	0	0.00
24/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	2	0	2	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
24/07/2023	R186 On 02-November-23			Bond Future	8.94	107.9453	8.9367	107.9453	138,889.00
24/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	4077	4	4077	4	0.00
24/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1768	2	1768	2	0.00
24/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1749	2	1749	2	0.00
24/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1787	2	1787	2	0.00
24/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1336	1	1336	1	1,715.00
24/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	526	1	526	1	0.00
24/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	542	1	542	1	0.00
24/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	534	1	534	1	0.00
24/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	106	0	106	0	1,715.00
24/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	753	1	753	1	0.00
24/07/2023	R186 On 01-February-24			Bond Future	8.91	105.0824	8.9076	105.0824	0.00
24/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2296	2	2296	2	0.00
24/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2278	2	2278	2	0.00
24/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2260	2	2260	2	0.00
24/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	750	1	750	1	0.00
24/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	764	1	764	1	0.00
24/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	757	1	757	1	0.00
24/07/2023	R186 On 02-May-24			Bond Future	8.87	107.4698	8.8711	107.4698	0.00
24/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	535	0	535	0	0.00
24/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2788	3	2788	3	2,030.00
24/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	529	0	529	0	0.00
24/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	542	0	542	0	0.00
24/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	4014	4	4014	4	0.00
24/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	497	1	497	1	2,030.00
24/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2593	3	2593	3	0.00
24/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	793	1	793	1	0.00
24/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2628	3	2628	3	0.00
24/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2610	3	2610	3	0.00
24/07/2023	R186 On 01-August-24			Bond Future	8.81	104.6343	8.8116	104.6343	0.00
24/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1357	1	1357	1	0.00
24/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1333	1	1333	1	0.00
24/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1345	1	1345	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
24/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1597	2	1597	2	0.00
24/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1617	2	1617	2	0.00
24/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1607	2	1607	2	0.00
24/07/2023	R197 On 03-August-23			Bond Future	334.71	334.7134	334.7129	334.7134	44.00
24/07/2023	R197 On 02-November-23			Bond Future	342.07	342.0761	342.0747	342.0761	0.00
24/07/2023	R202 On 03-August-23			Bond Future	249.51	249.5108	249.5147	249.5108	5,054.00
24/07/2023	R202 On 02-November-23			Bond Future	255.00	254.9992	255.0028	254.9992	4,746.00
24/07/2023	R202 On 01-February-24			Bond Future	255.89	255.8903	255.8931	255.8903	460.00
24/07/2023	R202 On 02-May-24			Bond Future	261.77	261.7628	261.7658	261.7628	0.00
24/07/2023	R202 On 01-August-24			Bond Future	262.77	262.7697	262.7716	262.7697	0.00
24/07/2023	R209 On 03-August-23			Bond Future	11.63	66.6598	11.6330	66.6598	9,558.00
24/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	1	0	7,000.00
24/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1660	1	1660	1	0.00
24/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	78	0	78	0	7,000.00
24/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
24/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
24/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1583	1	1583	1	0.00
24/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1621	1	1621	1	0.00
24/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1858	2	1858	2	0.00
24/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	116	0	116	0	1,750.00
24/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	1968	2	1968	2	0.00
24/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	152	0	152	0	0.00
24/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8619	9	8619	9	0.00
24/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	168	0	168	0	0.00
24/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	159	0	159	0	0.00
24/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4476	5	4476	5	0.00
24/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	4742	5	4742	5	0.00
24/07/2023	R209 On 02-November-23			Bond Future	11.73	64.9563	11.7258	64.9563	28,256.00
24/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1272	1	1272	1	0.00
24/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1234	1	1234	1	0.00
24/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1253	1	1253	1	0.00
24/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3130	3	3130	3	0.00
24/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3161	3	3161	3	0.00

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24/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3100	3	3100	3	0.00
24/07/2023	R209 On 01-February-24			Bond Future	11.81	66.4297	11.8094	66.4297	1,690.00
24/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3674	3	3674	3	0.00
24/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3646	3	3646	3	0.00
24/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3703	4	3703	4	0.00
24/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2171	2	2171	2	0.00
24/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2188	2	2188	2	0.00
24/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2206	2	2206	2	0.00
24/07/2023	R209 On 02-May-24			Bond Future	11.90	64.7852	11.8967	64.7852	0.00
24/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1935	2	1935	2	0.00
24/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1917	2	1917	2	0.00
24/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1900	2	1900	2	0.00
24/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5403	6	5403	6	0.00
24/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5371	6	5371	6	0.00
24/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5339	6	5339	6	0.00
24/07/2023	R209 On 01-August-24			Bond Future	11.98	66.2775	11.9832	66.2775	0.00
24/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3432	3	3432	3	0.00
24/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3409	3	3409	3	0.00
24/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3455	3	3455	3	0.00
24/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4303	5	4303	5	0.00
24/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4327	5	4327	5	0.00
24/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4350	5	4350	5	0.00
24/07/2023	R210 On 03-August-23			Bond Future	224.95	224.8476	224.9450	224.8476	350.00
24/07/2023	R210 On 02-November-23			Bond Future	226.73	226.6275	226.7265	226.6275	70.00
24/07/2023	R210 On 01-February-24			Bond Future	231.92	231.8209	231.9216	231.8209	300.00
24/07/2023	R210 On 02-May-24			Bond Future	234.00	233.8953	233.9979	233.8953	0.00
24/07/2023	R210 On 01-August-24			Bond Future	239.44	239.3358	239.4410	239.3358	0.00
24/07/2023	R213 On 03-August-23			Bond Future	10.69	83.9564	10.6868	83.9564	4,288.00
24/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	4000	4	4000	4	0.00
24/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	4042	4	4042	4	0.00
24/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4083	4	4083	4	0.00
24/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	5	0	5	0	0.00
24/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	5	0	5	0	0.00
24/07/2023	R213 On 02-November-23			Bond Future	10.77	82.2256	10.7738	82.2256	27,649.00
24/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3691	3	3691	3	731.00
24/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	8044	8	8044	8	0.00
24/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2743	3	2743	3	0.00
24/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2715	3	2715	3	0.00
24/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2771	3	2771	3	0.00
24/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2264	2	2264	2	731.00
24/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1543	2	1543	2	0.00
24/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1236	1	1236	1	0.00
24/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1266	1	1266	1	0.00
24/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1251	1	1251	1	0.00
24/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	165	0	165	0	731.00
24/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	850	1	850	1	0.00
24/07/2023	R213 On 01-February-24			Bond Future	10.85	84.0905	10.8522	84.0905	0.00
24/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4821	5	4821	5	0.00
24/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4761	5	4761	5	0.00
24/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4791	5	4791	5	0.00
24/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1243	1	1243	1	0.00
24/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1253	1	1253	1	0.00
24/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1233	1	1233	1	0.00
24/07/2023	R213 On 02-May-24			Bond Future	10.93	82.4407	10.9261	82.4407	0.00
24/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1718	2	1718	2	0.00
24/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1733	2	1733	2	0.00
24/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1749	2	1749	2	0.00
24/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4400	5	4400	5	0.00
24/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4428	5	4428	5	0.00
24/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4455	5	4455	5	0.00
24/07/2023	R213 On 01-August-24			Bond Future	11.00	84.3400	10.9970	84.3400	0.00
24/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2946	3	2946	3	0.00
24/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2904	3	2904	3	0.00
24/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2925	3	2925	3	0.00
24/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3441	4	3441	4	0.00



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24/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3461	4	3461	4	0.00
24/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3421	4	3421	4	0.00
24/07/2023	R214 On 03-August-23			Bond Future	12.00	62.6036	11.9982	62.6036	14,094.00
24/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1129	1	1129	1	0.00
24/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	1063	1	1063	1	0.00
24/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	1096	1	1096	1	0.00
24/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	357	1	357	1	0.00
24/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	373	1	373	1	0.00
24/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	342	1	342	1	0.00
24/07/2023	R214 On 02-November-23			Bond Future	12.10	60.6624	12.0955	60.6624	14,560.00
24/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	839	1	839	1	0.00
24/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	868	1	868	1	0.00
24/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	854	1	854	1	0.00
24/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4065	4	4065	4	0.00
24/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4103	4	4103	4	0.00
24/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4027	4	4027	4	0.00
24/07/2023	R214 On 01-February-24			Bond Future	12.19	62.0383	12.1877	62.0383	0.00
24/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2823	3	2823	3	0.00
24/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2848	3	2848	3	0.00
24/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2874	3	2874	3	0.00
24/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3007	3	3007	3	0.00
24/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3029	3	3029	3	0.00
24/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3052	3	3052	3	0.00
24/07/2023	R214 On 02-May-24			Bond Future	12.28	60.1418	12.2754	60.1418	0.00
24/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1831	2	1831	2	0.00
24/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1800	2	1800	2	0.00
24/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1815	2	1815	2	0.00
24/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	5831	6	5831	6	0.00
24/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	5868	6	5868	6	0.00
24/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	5794	6	5794	6	0.00
24/07/2023	R214 On 01-August-24			Bond Future	12.36	61.5272	12.3614	61.5272	0.00
24/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3436	3	3436	3	0.00
24/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3459	3	3459	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
24/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3482	3	3482	3	0.00
24/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4342	5	4342	5	0.00
24/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4367	5	4367	5	0.00
24/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4392	5	4392	5	0.00
24/07/2023	R248 On 03-August-23			Bond Future	12.15	76.9265	12.1540	76.9265	49,582.00
24/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	622	1	622	1	0.00
24/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	648	1	648	1	0.00
24/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5793	5	5793	5	0.00
24/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1315	1	1315	1	1,053.00
24/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	133	0	133	0	1,053.00
24/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	676	1	676	1	0.00
24/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	939	1	939	1	0.00
24/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2296	3	2296	3	0.00
24/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	454	1	454	1	0.00
24/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	3	0	3	0	1,053.00
24/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	971	1	971	1	0.00
24/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1005	1	1005	1	0.00
24/07/2023	R248 On 02-November-23			Bond Future	12.26	74.1537	12.2572	74.1537	231,905.00
24/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1426	1	1426	1	207.00
24/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	844	1	844	1	0.00
24/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3446	3	3446	3	207.00
24/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7802	7	7802	7	0.00
24/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	816	1	816	1	0.00
24/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	830	1	830	1	0.00
24/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	619	1	619	1	207.00
24/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5603	6	5603	6	0.00
24/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4198	5	4198	5	0.00
24/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2045	2	2045	2	0.00
24/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	5706	6	5706	6	0.00
24/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	5654	6	5654	6	0.00
24/07/2023	R248 On 01-February-24			Bond Future	12.36	75.8356	12.3555	75.8356	0.00
24/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	3042	3	3042	3	0.00
24/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2986	3	2986	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
24/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	3014	3	3014	3	0.00
24/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4220	4	4220	4	0.00
24/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4251	5	4251	5	0.00
24/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4189	4	4189	4	0.00
24/07/2023	R248 On 02-May-24			Bond Future	12.45	73.1080	12.4493	73.1080	0.00
24/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1985	2	1985	2	0.00
24/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1951	2	1951	2	0.00
24/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1968	2	1968	2	0.00
24/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	7914	8	7914	8	0.00
24/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8010	8	8010	8	0.00
24/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	7962	8	7962	8	0.00
24/07/2023	R248 On 01-August-24			Bond Future	12.54	74.7921	12.5417	74.7921	13,000.00
24/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	4193	4	4193	4	0.00
24/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	4138	4	4138	4	0.00
24/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	4165	4	4165	4	0.00
24/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5491	6	5491	6	0.00
24/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5521	6	5521	6	0.00
24/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5460	6	5460	6	0.00