



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +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: 29/08/2023 TO: 29/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
29/08/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
29/08/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
29/08/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
29/08/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
29/08/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
29/08/2023	2025 On 02-November-23			Bond Future	173.11		173.1472	173.1121	173.1472	5,228.00
29/08/2023	2025 On 01-February-24			Bond Future	175.24		175.2763	175.2403	175.2763	214.00
29/08/2023	2025 On 02-May-24			Bond Future	179.22		179.2592	179.2226	179.2592	0.00
29/08/2023	2025 On 01-August-24			Bond Future	181.41		181.4418	181.4051	181.4418	0.00
29/08/2023	2025 On 07-November-24			Bond Future	185.62		185.6560	185.6193	185.6560	0.00
29/08/2023	2029 On 02-November-23			Bond Future	125.56		125.8595	125.5569	125.8595	2,068.00
29/08/2023	2029 On 01-February-24			Bond Future	128.40		128.7121	128.4026	128.7121	728.00
29/08/2023	2029 On 02-May-24			Bond Future	129.95		130.2697	129.9534	130.2697	0.00
29/08/2023	2029 On 01-August-24			Bond Future	132.87		133.1920	132.8691	133.1920	0.00
29/08/2023	2029 On 07-November-24			Bond Future	134.55		134.8846	134.5549	134.8846	0.00
29/08/2023	2030 On 02-November-23			Bond Future	10.19		92.2006	92.2257	92.2006	90,309.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3098	3	3	3	0.00
29/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	3065	3	3	3	0.00
29/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3130	3	3	3	0.00
29/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	345	0	0	0	800.00
29/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1078	1	1	1	800.00
29/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5778	6	6	6	0.00
29/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	748	1	1	1	500.00
29/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1837	2	2	2	500.00
29/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5265	5	5	5	0.00
29/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4153	4	4	4	500.00
29/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8369	8	8	8	0.00
29/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2497	2	2	2	500.00
29/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	290	0	0	0	0.00
29/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	36	0	0	0	500.00
29/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	168	0	0	0	500.00
29/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	972	1	1	1	0.00
29/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2013	2	2	2	0.00
29/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	674	1	1	1	0.00
29/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	131	0	0	0	800.00
29/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3005	3	3	3	0.00
29/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1569	2	2	2	0.00
29/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	484	0	0	0	0.00
29/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	501	1	1	1	0.00
29/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	493	1	0	1	0.00
29/08/2023	2030 On 01-February-24			Bond Future	10.24	90.2622	90.2877	90.2622	0.00
29/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1490	1	1	1	1,360.00
29/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4981	5	5	5	0.00
29/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	971	1	1	1	400.00
29/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1740	2	2	2	400.00
29/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7575	8	8	8	0.00
29/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5138	5	5	5	0.00
29/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5107	5	5	5	0.00
29/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5170	5	5	5	0.00
29/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2416	2	2	2	500.00
29/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6768	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1425	1	1	1	500.00
29/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1917	2	2	2	200.00
29/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	4036	4	4	4	0.00
29/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6403	6	6	6	0.00
29/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6735	7	7	7	0.00
29/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1609	2	2	2	500.00
29/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	401	0	0	0	500.00
29/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2605	3	3	3	0.00
29/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	446	0	0	0	200.00
29/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	975	1	1	1	700.00
29/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2248	2	2	2	0.00
29/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1802	2	2	2	0.00
29/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	397	0	0	0	500.00
29/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2881	3	3	3	0.00
29/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	664	1	1	1	0.00
29/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	678	1	1	1	0.00
29/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	671	1	1	1	0.00
29/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	308	0	0	0	400.00
29/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2444	2	2	2	0.00
29/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3783	4	4	4	0.00
29/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	707	1	1	1	1,360.00
29/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2779	3	3	3	0.00
29/08/2023	2030 On 02-May-24			Bond Future	10.30	92.2917	92.3180	92.2917	0.00
29/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1403	1	1	1	1,000.00
29/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1641	2	2	2	0.00
29/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1625	2	2	2	0.00
29/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1657	2	2	2	0.00
29/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2238	2	2	2	1,000.00
29/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6972	7	7	7	0.00
29/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3746	4	4	4	1,080.00
29/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8350	8	8	8	0.00
29/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3247	3	3	3	500.00
29/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4551	5	5	5	500.00
29/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10747	11	11	11	0.00
29/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	235	0	0	0	500.00

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29/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1366	1	1	1	0.00
29/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	1995	2	2	2	0.00
29/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	522	1	1	1	1,080.00
29/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1714	2	2	2	0.00
29/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	730	1	1	1	1,000.00
29/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4014	4	4	4	0.00
29/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3569	4	4	4	0.00
29/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3619	4	4	4	0.00
29/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3594	4	4	4	0.00
29/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2812	3	3	3	0.00
29/08/2023	2030 On 01-August-24			Bond Future	10.38	90.3347	90.3619	90.3347	0.00
29/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2824	3	3	3	0.00
29/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2803	3	3	3	0.00
29/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2845	3	3	3	0.00
29/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2807	3	3	3	0.00
29/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2842	3	3	3	0.00
29/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2824	3	3	3	0.00
29/08/2023	2030 On 07-November-24			Bond Future	10.49	92.4045	92.4327	92.4045	0.00
29/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3593	4	4	4	0.00
29/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3571	4	4	4	0.00
29/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3615	4	4	4	0.00
29/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2613	3	3	3	0.00
29/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2642	3	3	3	0.00
29/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2627	3	3	3	0.00
29/08/2023	2032 On 02-November-23			Bond Future	10.99	86.0852	86.0400	86.0852	194,957.00
29/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2236	2	2	2	0.00
29/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2267	2	2	2	0.00
29/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2205	2	2	2	0.00
29/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4639	5	5	5	0.00
29/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	361	0	0	0	7,750.00
29/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2394	2	2	2	0.00
29/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	898	1	1	1	500.00
29/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3139	3	3	3	0.00
29/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1569	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	665	1	1	1	500.00
29/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3499	4	3	4	0.00
29/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	682	1	1	1	500.00
29/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1817	2	2	2	500.00
29/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6078	6	6	6	0.00
29/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4174	4	4	4	0.00
29/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	467	0	0	0	500.00
29/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	211	0	0	0	500.00
29/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1354	1	1	1	0.00
29/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2675	3	3	3	0.00
29/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	622	1	1	1	15,500.00
29/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3567	4	4	4	0.00
29/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1541	2	2	2	500.00
29/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2709	3	3	3	0.00
29/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	729	1	1	1	500.00
29/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1021	1	1	1	500.00
29/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2293	2	2	2	0.00
29/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	384	0	0	0	0.00
29/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1117	1	1	1	0.00
29/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1085	1	1	1	0.00
29/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1101	1	1	1	0.00
29/08/2023	2032 On 01-February-24			Bond Future	11.08	88.0156	87.9693	88.0156	0.00
29/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	692	1	1	1	1,200.00
29/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1784	2	2	2	1,200.00
29/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7528	8	8	8	0.00
29/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4771	5	5	5	0.00
29/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4805	5	5	5	0.00
29/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4738	5	5	5	0.00
29/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2544	3	3	3	500.00
29/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7934	8	8	8	0.00
29/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1464	1	1	1	500.00
29/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7088	7	7	7	0.00
29/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1826	2	2	2	200.00
29/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4475	5	4	5	0.00
29/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1351	1	1	1	200.00

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29/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	661	1	1	1	200.00
29/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3249	3	3	3	0.00
29/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2479	2	2	2	0.00
29/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	529	1	1	1	500.00
29/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3816	4	4	4	0.00
29/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1253	1	1	1	0.00
29/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1230	1	1	1	0.00
29/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1242	1	1	1	0.00
29/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	588	1	1	1	1,200.00
29/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3305	3	3	3	0.00
29/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	5961	6	6	6	0.00
29/08/2023	2032 On 02-May-24			Bond Future	11.16	85.8323	85.7851	85.8323	0.00
29/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1793	2	2	2	0.00
29/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1810	2	2	2	0.00
29/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1775	2	2	2	0.00
29/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1480	2	1	2	1,000.00
29/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2393	2	2	2	1,000.00
29/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8488	9	8	9	0.00
29/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1863	2	2	2	500.00
29/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2917	3	3	3	500.00
29/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9465	10	9	10	0.00
29/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10046	10	10	10	0.00
29/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1972	2	2	2	1,550.00
29/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3577	4	4	4	1,550.00
29/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4398	4	4	4	0.00
29/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	636	1	1	1	1,550.00
29/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2714	3	3	3	0.00
29/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	736	1	1	1	500.00
29/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3257	3	3	3	0.00
29/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	898	1	1	1	1,000.00
29/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3815	4	4	4	0.00
29/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5316	5	5	5	0.00
29/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4578	5	5	5	0.00
29/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4733	5	5	5	0.00
29/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4670	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
29/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4702	5	5	5	0.00
29/08/2023	2032 On 01-August-24			Bond Future	11.26	87.7366	87.6886	87.7366	0.00
29/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2992	3	3	3	0.00
29/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3015	3	3	3	0.00
29/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2969	3	3	3	0.00
29/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3564	4	4	4	0.00
29/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3519	3	4	3	0.00
29/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3542	4	4	4	0.00
29/08/2023	2032 On 07-November-24			Bond Future	11.40	85.5816	85.5329	85.5816	0.00
29/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3881	4	4	4	0.00
29/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3905	4	4	4	0.00
29/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3856	4	4	4	0.00
29/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3527	4	4	4	0.00
29/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3489	3	3	3	0.00
29/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3508	3	4	3	0.00
29/08/2023	2033 On 02-November-23			Bond Future	118.95	118.9533	118.9474	118.9533	2,258.00
29/08/2023	2033 On 01-February-24			Bond Future	121.64	121.6494	121.6432	121.6494	6,141.00
29/08/2023	2033 On 02-May-24			Bond Future	122.94	122.9508	122.9447	122.9508	0.00
29/08/2023	2033 On 01-August-24			Bond Future	125.70	125.7092	125.7033	125.7092	0.00
29/08/2023	2033 On 07-November-24			Bond Future	127.12	127.1299	127.1246	127.1299	0.00
29/08/2023	2037 On 02-November-23			Bond Future	12.04	79.2101	79.1331	79.2101	68,165.00
29/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	778	1	1	1	0.00
29/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	761	1	1	1	0.00
29/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	794	1	1	1	0.00
29/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9218	9	9	9	0.00
29/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3465	4	3	4	731.00
29/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1808	2	2	2	731.00
29/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	1896	2	2	2	0.00
29/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	96	0	0	0	731.00
29/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	917	1	1	1	0.00
29/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3375	3	3	3	0.00
29/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3455	3	3	3	0.00
29/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3415	3	3	3	0.00
29/08/2023	2037 On 01-February-24			Bond Future	12.14	76.7300	76.6511	76.7300	76,958.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3447	4	3	4	0.00
29/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3416	3	3	3	0.00
29/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3478	4	3	4	0.00
29/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9315	9	9	9	0.00
29/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5506	6	6	6	0.00
29/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2772	3	3	3	2,500.00
29/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1465	1	1	1	2,500.00
29/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3031	3	3	3	0.00
29/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	603	1	1	1	2,500.00
29/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2471	2	2	2	0.00
29/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2513	2	3	2	0.00
29/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2492	2	2	2	0.00
29/08/2023	2037 On 02-May-24			Bond Future	12.25	78.4551	78.3746	78.4551	0.00
29/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1723	2	2	2	0.00
29/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1707	2	2	2	0.00
29/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1739	2	2	2	0.00
29/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6077	6	6	6	0.00
29/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6158	6	6	6	0.00
29/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6118	6	6	6	0.00
29/08/2023	2037 On 01-August-24			Bond Future	12.37	75.9401	75.8581	75.9401	0.00
29/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3298	3	3	3	0.00
29/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3273	3	3	3	0.00
29/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3323	3	3	3	0.00
29/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4659	5	5	5	0.00
29/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4715	5	5	5	0.00
29/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4687	5	5	5	0.00
29/08/2023	2037 On 07-November-24			Bond Future	12.51	77.6779	77.5943	77.6779	0.00
29/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4504	5	5	5	0.00
29/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4477	5	4	5	0.00
29/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4531	5	5	5	0.00
29/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4130	4	4	4	0.00
29/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4176	4	4	4	0.00
29/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4153	4	4	4	0.00
29/08/2023	2038 On 02-November-23			Bond Future	129.01	129.0151	129.0091	129.0151	4,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2038 On 01-February-24			Bond Future	129.91	129.9194	129.9134	129.9194	0.00
29/08/2023	2038 On 02-May-24			Bond Future	132.87	132.8716	132.8655	132.8716	0.00
29/08/2023	2038 On 01-August-24			Bond Future	133.78	133.7832	133.7776	133.7832	0.00
29/08/2023	2038 On 07-November-24			Bond Future	136.88	136.8885	136.8835	136.8885	0.00
29/08/2023	2040 On 02-November-23			Bond Future	12.32	79.3641	79.2835	79.3641	41,019.00
29/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	462	0	0	0	0.00
29/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	474	0	0	0	0.00
29/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	450	0	0	0	0.00
29/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	364	0	0	0	875.00
29/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1369	1	1	1	875.00
29/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4306	4	4	4	0.00
29/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	758	1	1	1	128.00
29/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2885	3	3	3	128.00
29/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7194	7	7	7	0.00
29/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	273	0	0	0	128.00
29/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1349	1	1	1	0.00
29/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	3825	4	4	4	0.00
29/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	781	1	1	1	875.00
29/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2660	3	3	3	0.00
29/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5272	5	5	5	0.00
29/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	4861	5	5	5	0.00
29/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	4761	5	5	5	0.00
29/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	4810	5	5	5	0.00
29/08/2023	2040 On 01-February-24			Bond Future	12.43	76.6370	76.5547	76.6370	93,475.00
29/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2838	3	3	3	0.00
29/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2867	3	3	3	0.00
29/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2809	3	3	3	0.00
29/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3381	3	3	3	0.00
29/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3326	3	3	3	0.00
29/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3353	3	3	3	0.00
29/08/2023	2040 On 02-May-24			Bond Future	12.54	78.3600	78.2759	78.3600	0.00
29/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1634	2	2	2	0.00
29/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1650	2	2	2	0.00
29/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1619	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7098	7	7	7	0.00
29/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7007	7	7	7	0.00
29/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7052	7	7	7	0.00
29/08/2023	2040 On 01-August-24			Bond Future	12.67	75.5924	75.5066	75.5924	0.00
29/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3370	3	3	3	0.00
29/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3395	3	3	3	0.00
29/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3344	3	3	3	0.00
29/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5265	5	5	5	0.00
29/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5203	5	5	5	0.00
29/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5234	5	5	5	0.00
29/08/2023	2040 On 07-November-24			Bond Future	12.82	77.3215	77.2341	77.3215	0.00
29/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4724	5	5	5	0.00
29/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4753	5	5	5	0.00
29/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4695	5	5	5	0.00
29/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4565	5	5	5	0.00
29/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4517	4	5	4	0.00
29/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4541	5	5	5	0.00
29/08/2023	2044 On 02-November-23			Bond Future	12.41	75.5046	75.3946	75.5046	52,919.00
29/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	349	0	0	0	0.00
29/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	340	0	0	0	0.00
29/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	359	0	0	0	0.00
29/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	981	1	1	1	5,860.00
29/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3138	3	3	3	0.00
29/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	4092	4	4	4	0.00
29/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	882	1	1	1	6,375.00
29/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1265	1	1	1	5,860.00
29/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3388	3	3	3	0.00
29/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5418	5	5	5	0.00
29/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5526	5	6	5	0.00
29/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5472	5	5	5	0.00
29/08/2023	2044 On 01-February-24			Bond Future	12.52	72.8162	72.7036	72.8162	31,817.00
29/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2411	2	2	2	0.00
29/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2384	2	2	2	0.00
29/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2437	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3727	4	4	4	0.00
29/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3789	4	4	4	0.00
29/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3757	4	4	4	0.00
29/08/2023	2044 On 02-May-24			Bond Future	12.63	74.4533	74.3382	74.4533	0.00
29/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1603	2	2	2	0.00
29/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1587	2	2	2	0.00
29/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1618	2	2	2	0.00
29/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7228	7	7	7	0.00
29/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7321	7	7	7	0.00
29/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7275	7	7	7	0.00
29/08/2023	2044 On 01-August-24			Bond Future	12.75	71.7241	71.6067	71.7241	0.00
29/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3243	3	3	3	0.00
29/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3219	3	3	3	0.00
29/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3266	3	3	3	0.00
29/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5757	6	6	6	0.00
29/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5824	6	6	6	0.00
29/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5790	6	6	6	0.00
29/08/2023	2044 On 07-November-24			Bond Future	12.89	73.3644	73.2448	73.3644	0.00
29/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4908	5	5	5	0.00
29/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4880	5	5	5	0.00
29/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4936	5	5	5	0.00
29/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4766	5	5	5	0.00
29/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4815	5	5	5	0.00
29/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4790	5	5	5	0.00
29/08/2023	2046 On 02-November-23			Bond Future	111.54	111.5412	111.5360	111.5412	16,148.00
29/08/2023	2046 On 01-February-24			Bond Future	114.06	114.0692	114.0641	114.0692	0.00
29/08/2023	2046 On 02-May-24			Bond Future	114.51	114.5129	114.5076	114.5129	0.00
29/08/2023	2046 On 01-August-24			Bond Future	117.08	117.0810	117.0761	117.0810	0.00
29/08/2023	2046 On 07-November-24			Bond Future	117.59	117.5967	117.5924	117.5967	0.00
29/08/2023	2050 On 02-November-23			Bond Future	113.34	113.3498	113.3444	113.3498	14,039.00
29/08/2023	2050 On 01-February-24			Bond Future	113.66	113.6682	113.6628	113.6682	0.00
29/08/2023	2050 On 02-May-24			Bond Future	116.25	116.2511	116.2456	116.2511	0.00
29/08/2023	2050 On 01-August-24			Bond Future	116.55	116.5531	116.5482	116.5531	0.00
29/08/2023	2050 On 07-November-24			Bond Future	119.25	119.2581	119.2536	119.2581	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
29/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	AL37 On 02-November-23			Index Future	914.58	913.9150	914.5840	913.9150	0.00
29/08/2023	AL37 On 01-February-24			Index Future	935.09	934.4070	935.0900	934.4070	0.00
29/08/2023	AL37 On 02-May-24			Index Future	956.13	955.4300	956.1300	955.4300	0.00
29/08/2023	AL37 On 01-August-24			Index Future	977.38	976.6660	977.3840	976.6660	0.00
29/08/2023	AL37 On 07-November-24			Index Future	999.90	999.1630	999.9020	999.1630	0.00
29/08/2023	AL7T On 02-November-23			Index Future	1044.29	1044.7590	1044.2930	1044.7590	0.00
29/08/2023	AL7T On 01-February-24			Index Future	1067.71	1068.1850	1067.7080	1068.1850	0.00
29/08/2023	AL7T On 02-May-24			Index Future	1091.73	1092.2170	1091.7310	1092.2170	0.00
29/08/2023	AL7T On 01-August-24			Index Future	1116.00	1116.4940	1116.0000	1116.4940	0.00
29/08/2023	AL7T On 07-November-24			Index Future	1141.71	1142.2110	1141.7110	1142.2110	0.00
29/08/2023	ALBI On 02-November-23			Index Future	910.71	911.0500	910.7050	911.0500	107.00
29/08/2023	ALBI On 01-February-24			Index Future	931.13	931.4780	931.1250	931.4780	0.00
29/08/2023	ALBI On 02-May-24			Index Future	952.08	952.4350	952.0750	952.4350	0.00
29/08/2023	ALBI On 01-August-24			Index Future	973.24	973.6050	973.2390	973.6050	0.00
29/08/2023	ALBI On 07-November-24			Index Future	995.66	996.0310	995.6620	996.0310	0.00
29/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/08/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	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
29/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/08/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	ES33 On 02-November-23			Bond Future	12.55	73.0617	72.9766	73.0617	0.00
29/08/2023	ES33 On 01-February-24			Bond Future	12.68	74.7176	74.6306	74.7176	0.00
29/08/2023	ES33 On 02-May-24			Bond Future	12.82	72.6154	72.5265	72.6154	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
29/08/2023	ES33 On 01-August-24			Bond Future	12.97	74.2425	74.1518	74.2425	0.00
29/08/2023	ES33 On 07-November-24			Bond Future	13.17	72.1590	72.0666	72.1590	0.00
29/08/2023	ES42 On 02-November-23			Bond Future	13.04	68.9174	68.8461	68.9174	0.00
29/08/2023	ES42 On 01-February-24			Bond Future	13.17	70.4795	70.4067	70.4795	0.00
29/08/2023	ES42 On 02-May-24			Bond Future	13.30	67.8180	67.7436	67.8180	0.00
29/08/2023	ES42 On 01-August-24			Bond Future	13.44	69.3360	69.2602	69.3360	0.00
29/08/2023	ES42 On 07-November-24			Bond Future	13.62	66.6721	66.5948	66.6721	0.00
29/08/2023	GOVI On 02-November-23			GOVI	897.76	898.1020	897.7600	898.1020	823.00
29/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	119500	12	12	12	0.00
29/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	119400	12	12	12	0.00
29/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	119600	12	12	12	0.00
29/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 01-February-24			GOVI	917.89	918.2390	917.8890	918.2390	0.00
29/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	379090	38	38	38	0.00
29/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	378990	38	38	38	0.00
29/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	378890	38	38	38	0.00
29/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 02-May-24			GOVI	938.54	938.8980	938.5410	938.8980	0.00
29/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	124490	12	12	12	0.00
29/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	124390	12	12	12	0.00
29/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	124290	12	12	12	0.00
29/08/2023	GOVI On 01-August-24			GOVI	959.41	959.7670	959.4050	959.7670	0.00
29/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	160350	16	16	16	0.00
29/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	160250	16	16	16	0.00
29/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	160150	16	16	16	0.00
29/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
29/08/2023	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
29/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 07-November-24			GOVI	981.51	981.8740	981.5090	981.8740	0.00
29/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	327190	33	33	33	0.00
29/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	327090	33	33	33	0.00
29/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	327290	33	33	33	0.00
29/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
29/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
29/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2023	IGOV On 02-November-23			Index Future	334.40	334.4910	334.4030	334.4910	515.00
29/08/2023	IGOV On 01-February-24			Index Future	341.98	342.0720	341.9820	342.0720	0.00
29/08/2023	IGOV On 02-May-24			Index Future	349.76	349.8470	349.7550	349.8470	0.00
29/08/2023	IGOV On 01-August-24			Index Future	357.61	357.7000	357.6070	357.7000	0.00
29/08/2023	IGOV On 07-November-24			Index Future	365.93	366.0210	365.9270	366.0210	0.00
29/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
29/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.34	91.6750	91.6650	91.6750	0.00
29/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.33	91.7050	91.6750	91.7050	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
29/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.32	91.7000	91.6850	91.7000	0.00
29/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.30	91.7150	91.7000	91.7150	0.00
29/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.26	91.7900	91.7450	91.7900	0.00
29/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.22	91.8200	91.7800	91.8200	0.00
29/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.22	91.8200	91.7850	91.8200	0.00
29/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.02	92.0150	91.9850	92.0150	0.00
29/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.92	92.1150	92.0850	92.1150	0.00
29/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.79	92.2450	92.2150	92.2450	0.00
29/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.71	92.3250	92.2950	92.3250	0.00
29/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.64	92.3900	92.3600	92.3900	0.00
29/08/2023	R035 On 02-November-23			Bond Future	11.69	84.2829	84.2335	84.2829	185,812.00
29/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1186	1	1	1	0.00
29/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1208	1	1	1	0.00
29/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1164	1	1	1	0.00
29/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	171	0	0	0	400.00
29/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	638	1	1	1	400.00
29/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6281	6	6	6	0.00
29/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2020	2	2	2	731.00
29/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9541	10	10	10	0.00
29/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3749	4	4	4	731.00
29/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1734	2	2	2	0.00
29/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	86	0	0	0	731.00
29/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	830	1	1	1	0.00
29/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	310	0	0	0	400.00
29/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3790	4	4	4	0.00
29/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6243	6	6	6	0.00
29/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2683	3	3	3	0.00
29/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2617	3	3	3	0.00
29/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2650	3	3	3	0.00
29/08/2023	R035 On 01-February-24			Bond Future	11.79	86.1728	86.1223	86.1728	0.00
29/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	636	1	1	1	400.00
29/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1288	1	1	1	410.00
29/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8866	9	9	9	0.00
29/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4082	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
29/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4116	4	4	4	0.00
29/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4049	4	4	4	0.00
29/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2014	2	2	2	0.00
29/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	1978	2	2	2	0.00
29/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	1996	2	2	2	0.00
29/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	627	1	1	1	400.00
29/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	4961	5	5	5	0.00
29/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7200	7	7	7	0.00
29/08/2023	R035 On 02-May-24			Bond Future	11.89	83.5973	83.5458	83.5973	0.00
29/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1915	2	2	2	0.00
29/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1935	2	2	2	0.00
29/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1896	2	2	2	0.00
29/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5663	6	6	6	0.00
29/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5590	6	6	6	0.00
29/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5626	6	6	6	0.00
29/08/2023	R035 On 01-August-24			Bond Future	12.00	85.4525	85.4001	85.4525	0.00
29/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3377	3	3	3	0.00
29/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3402	3	3	3	0.00
29/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3352	3	3	3	0.00
29/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4419	4	4	4	0.00
29/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4365	4	4	4	0.00
29/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4392	4	4	4	0.00
29/08/2023	R035 On 07-November-24			Bond Future	12.14	82.8965	82.8432	82.8965	0.00
29/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4378	4	4	4	0.00
29/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4405	4	4	4	0.00
29/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4351	4	4	4	0.00
29/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4212	4	4	4	0.00
29/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4166	4	4	4	0.00
29/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4188	4	4	4	0.00
29/08/2023	R053 On 02-November-23			Bond Future	12.25	96.2267	96.2357	96.2267	5,189.00
29/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5332	5	5	5	0.00
29/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5384	5	5	5	0.00
29/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5280	5	5	5	0.00
29/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1211	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
29/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1177	1	1	1	0.00
29/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1194	1	1	1	0.00
29/08/2023	R053 On 01-February-24			Bond Future	12.35	98.3847	98.3937	98.3847	0.00
29/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6750	7	7	7	0.00
29/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6703	7	7	7	0.00
29/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6797	7	7	7	0.00
29/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2563	3	3	3	0.00
29/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2606	3	3	3	0.00
29/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2584	3	3	3	0.00
29/08/2023	R053 On 02-May-24			Bond Future	12.45	94.7314	94.7408	94.7314	0.00
29/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7714	8	8	8	0.00
29/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7758	8	8	8	0.00
29/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7669	8	8	8	0.00
29/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3640	4	4	4	0.00
29/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3594	4	4	4	0.00
29/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3617	4	4	4	0.00
29/08/2023	R053 On 01-August-24			Bond Future	12.56	96.8323	96.8421	96.8323	0.00
29/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8375	8	8	8	0.00
29/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8418	8	8	8	0.00
29/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8333	8	8	8	0.00
29/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4355	4	4	4	0.00
29/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4307	4	4	4	0.00
29/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4331	4	4	4	0.00
29/08/2023	R053 On 07-November-24			Bond Future	12.69	93.1787	93.1893	93.1787	0.00
29/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6850	7	7	7	0.00
29/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6812	7	7	7	0.00
29/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6888	7	7	7	0.00
29/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6062	6	6	6	0.00
29/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6125	6	6	6	0.00
29/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6094	6	6	6	0.00
29/08/2023	R186 On 02-November-23			Bond Future	8.82	108.3451	108.4629	108.3451	115,991.00
29/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1805	2	2	2	0.00
29/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1783	2	2	2	0.00
29/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1827	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4319	4	4	4	0.00
29/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1305	1	1	1	1,715.00
29/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	28	0	0	0	1,715.00
29/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	403	0	0	0	0.00
29/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	246	0	0	0	0.00
29/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	256	0	0	0	0.00
29/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	251	0	0	0	0.00
29/08/2023	R186 On 01-February-24			Bond Future	8.79	105.4640	105.5843	105.4640	0.00
29/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2329	2	2	2	0.00
29/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2309	2	2	2	0.00
29/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2348	2	2	2	0.00
29/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	502	1	1	1	0.00
29/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	513	1	1	1	0.00
29/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	507	1	1	1	0.00
29/08/2023	R186 On 02-May-24			Bond Future	8.75	107.8356	107.9588	107.8356	0.00
29/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	499	0	0	0	0.00
29/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	493	0	0	0	0.00
29/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	507	0	1	0	0.00
29/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4146	4	4	4	0.00
29/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2867	3	3	3	2,030.00
29/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	346	0	0	0	2,030.00
29/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	589	1	1	1	0.00
29/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2275	2	2	2	0.00
29/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2309	2	2	2	0.00
29/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2291	2	2	2	0.00
29/08/2023	R186 On 01-August-24			Bond Future	8.72	104.9191	105.0454	104.9191	0.00
29/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1322	1	1	1	0.00
29/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1309	1	1	1	0.00
29/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1334	1	1	1	0.00
29/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1375	1	1	1	0.00
29/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1394	1	1	1	0.00
29/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1384	1	1	1	0.00
29/08/2023	R186 On 07-November-24			Bond Future	8.73	107.3237	107.4535	107.3237	0.00
29/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1878	2	2	2	0.00
29/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1891	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1865	2	2	2	0.00
29/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1096	1	1	1	0.00
29/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1083	1	1	1	0.00
29/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1090	1	1	1	0.00
29/08/2023	R197 On 02-November-23			Bond Future	341.73	341.7997	341.7286	341.7997	0.00
29/08/2023	R202 On 02-November-23			Bond Future	257.45	257.4824	257.4475	257.4824	4,618.00
29/08/2023	R202 On 01-February-24			Bond Future	258.30	258.3408	258.3049	258.3408	460.00
29/08/2023	R202 On 02-May-24			Bond Future	264.17	264.2110	264.1748	264.2110	0.00
29/08/2023	R202 On 01-August-24			Bond Future	265.00	265.0401	265.0043	265.0401	0.00
29/08/2023	R202 On 07-November-24			Bond Future	271.16	271.1928	271.1574	271.1928	0.00
29/08/2023	R209 On 02-November-23			Bond Future	11.76	65.2223	65.1298	65.2223	26,989.00
29/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	740	1	1	1	0.00
29/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	756	1	1	1	0.00
29/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	725	1	1	1	0.00
29/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2831	3	3	3	0.00
29/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2762	3	3	3	0.00
29/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2796	3	3	3	0.00
29/08/2023	R209 On 01-February-24			Bond Future	11.85	66.6849	66.5902	66.6849	1,690.00
29/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3251	3	3	3	0.00
29/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3279	3	3	3	0.00
29/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3223	3	3	3	0.00
29/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	1982	2	2	2	0.00
29/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	1946	2	2	2	0.00
29/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	1964	2	2	2	0.00
29/08/2023	R209 On 02-May-24			Bond Future	11.94	65.0310	64.9343	65.0310	0.00
29/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1566	2	2	2	0.00
29/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1582	2	2	2	0.00
29/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1550	2	2	2	0.00
29/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5271	5	5	5	0.00
29/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5204	5	5	5	0.00
29/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5238	5	5	5	0.00
29/08/2023	R209 On 01-August-24			Bond Future	12.04	66.4738	66.3751	66.4738	0.00
29/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2866	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
29/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2888	3	3	3	0.00
29/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2844	3	3	3	0.00
29/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4064	4	4	4	0.00
29/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4015	4	4	4	0.00
29/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4040	4	4	4	0.00
29/08/2023	R209 On 07-November-24			Bond Future	12.17	64.8414	64.7408	64.8414	0.00
29/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3915	4	4	4	0.00
29/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3891	4	4	4	0.00
29/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3939	4	4	4	0.00
29/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3686	4	4	4	0.00
29/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3727	4	4	4	0.00
29/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3706	4	4	4	0.00
29/08/2023	R210 On 02-November-23			Bond Future	227.58	227.5927	227.5779	227.5927	206.00
29/08/2023	R210 On 01-February-24			Bond Future	232.74	232.7512	232.7358	232.7512	300.00
29/08/2023	R210 On 02-May-24			Bond Future	234.77	234.7831	234.7679	234.7831	0.00
29/08/2023	R210 On 01-August-24			Bond Future	240.03	240.0496	240.0348	240.0496	0.00
29/08/2023	R210 On 07-November-24			Bond Future	242.27	242.2860	242.2723	242.2860	0.00
29/08/2023	R213 On 02-November-23			Bond Future	10.70	82.8392	82.8434	82.8392	35,035.00
29/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2551	3	3	3	0.00
29/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2520	3	3	3	0.00
29/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2582	3	3	3	0.00
29/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8246	8	8	8	0.00
29/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3602	4	4	4	731.00
29/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2017	2	2	2	731.00
29/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	981	1	1	1	0.00
29/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	52	0	0	0	731.00
29/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	445	0	0	0	0.00
29/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	732	1	1	1	0.00
29/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	755	1	1	1	0.00
29/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	743	1	1	1	0.00
29/08/2023	R213 On 01-February-24			Bond Future	10.78	84.6968	84.7010	84.6968	0.00
29/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4780	5	5	5	0.00
29/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4749	5	5	5	0.00
29/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4812	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
29/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	922	1	1	1	0.00
29/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	940	1	1	1	0.00
29/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	931	1	1	1	0.00
29/08/2023	R213 On 02-May-24			Bond Future	10.86	83.0417	83.0462	83.0417	0.00
29/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1661	2	2	2	0.00
29/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1645	2	2	2	0.00
29/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1677	2	2	2	0.00
29/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4038	4	4	4	0.00
29/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4093	4	4	4	0.00
29/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4066	4	4	4	0.00
29/08/2023	R213 On 01-August-24			Bond Future	10.94	84.8851	84.8899	84.8851	0.00
29/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2862	3	3	3	0.00
29/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2841	3	3	3	0.00
29/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2883	3	3	3	0.00
29/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3132	3	3	3	0.00
29/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3171	3	3	3	0.00
29/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3151	3	3	3	0.00
29/08/2023	R213 On 07-November-24			Bond Future	11.07	83.2717	83.2770	83.2717	0.00
29/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3623	4	4	4	0.00
29/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3645	4	4	4	0.00
29/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3600	4	4	4	0.00
29/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3051	3	3	3	0.00
29/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3017	3	3	3	0.00
29/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3034	3	3	3	0.00
29/08/2023	R214 On 02-November-23			Bond Future	12.17	60.7123	60.6436	60.7123	20,268.00
29/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	413	0	0	0	0.00
29/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	424	0	0	0	0.00
29/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	403	0	0	0	0.00
29/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4018	4	4	4	0.00
29/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	3933	4	4	4	0.00
29/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	3976	4	4	4	0.00
29/08/2023	R214 On 01-February-24			Bond Future	12.27	62.0737	62.0035	62.0737	0.00
29/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2251	2	2	2	0.00
29/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2275	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2299	2	2	2	0.00
29/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2806	3	3	3	0.00
29/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2830	3	3	3	0.00
29/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2855	3	3	3	0.00
29/08/2023	R214 On 02-May-24			Bond Future	12.36	60.1641	60.0923	60.1641	0.00
29/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1419	1	1	1	0.00
29/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1433	1	1	1	0.00
29/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1406	1	1	1	0.00
29/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5870	6	6	6	0.00
29/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5793	6	6	6	0.00
29/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5831	6	6	6	0.00
29/08/2023	R214 On 01-August-24			Bond Future	12.46	61.4992	61.4261	61.4992	0.00
29/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2984	3	3	3	0.00
29/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3006	3	3	3	0.00
29/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2961	3	3	3	0.00
29/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4373	4	4	4	0.00
29/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4322	4	4	4	0.00
29/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4348	4	4	4	0.00
29/08/2023	R214 On 07-November-24			Bond Future	12.59	59.6021	59.5276	59.6021	0.00
29/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3997	4	4	4	0.00
29/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3973	4	4	4	0.00
29/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4021	4	4	4	0.00
29/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3885	4	4	4	0.00
29/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	3927	4	4	4	0.00
29/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	3906	4	4	4	0.00
29/08/2023	R248 On 02-November-23			Bond Future	12.31	74.3790	74.2661	74.3790	232,811.00
29/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	372	0	0	0	0.00
29/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	382	0	0	0	0.00
29/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	363	0	0	0	0.00
29/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	809	1	1	1	207.00
29/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2661	3	3	3	207.00
29/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7170	7	7	7	0.00
29/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	308	0	0	0	207.00
29/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1581	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	3902	4	4	4	0.00
29/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5574	5	6	5	0.00
29/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5461	5	5	5	0.00
29/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5517	5	6	5	0.00
29/08/2023	R248 On 01-February-24			Bond Future	12.42	76.0468	75.9313	76.0468	0.00
29/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2447	3	2	3	0.00
29/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2474	3	2	3	0.00
29/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2420	2	2	2	0.00
29/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1056	1	1	1	1,000.00
29/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2868	3	3	3	1,000.00
29/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6578	7	7	7	0.00
29/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1455	1	1	1	1,000.00
29/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3537	3	4	3	0.00
29/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6664	7	7	7	0.00
29/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4033	4	4	4	0.00
29/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	3967	4	4	4	0.00
29/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4000	4	4	4	0.00
29/08/2023	R248 On 02-May-24			Bond Future	12.51	73.3071	73.1891	73.3071	0.00
29/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1528	2	2	2	0.00
29/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1543	2	2	2	0.00
29/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1512	2	2	2	0.00
29/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	7943	8	8	8	0.00
29/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7843	8	8	8	0.00
29/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7893	8	8	8	0.00
29/08/2023	R248 On 01-August-24			Bond Future	12.62	74.9338	74.8133	74.9338	13,000.00
29/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3681	4	4	4	0.00
29/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3708	4	4	4	0.00
29/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3654	4	4	4	0.00
29/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5479	5	5	5	0.00
29/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5417	5	5	5	0.00
29/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5448	5	5	5	0.00
29/08/2023	R248 On 07-November-24			Bond Future	12.76	72.1992	72.0764	72.1992	0.00
29/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4999	5	5	5	0.00
29/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5028	5	5	5	0.00
29/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4969	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
29/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4850	5	5	5	0.00
29/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4800	5	5	5	0.00
29/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4825	5	5	5	0.00
29/08/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00