



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: 30/08/2023 TO: 30/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/08/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/08/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/08/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/08/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/08/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/08/2023	2025 On 02-November-23			Bond Future	173.08		173.1121	173.0788	173.1121	5,228.00
30/08/2023	2025 On 01-February-24			Bond Future	175.21		175.2403	175.2059	175.2403	214.00
30/08/2023	2025 On 02-May-24			Bond Future	179.19		179.2226	179.1883	179.2226	0.00
30/08/2023	2025 On 01-August-24			Bond Future	181.37		181.4051	181.3716	181.4051	0.00
30/08/2023	2025 On 07-November-24			Bond Future	185.59		185.6193	185.5878	185.6193	0.00
30/08/2023	2029 On 02-November-23			Bond Future	125.57		125.5569	125.5658	125.5569	2,068.00
30/08/2023	2029 On 01-February-24			Bond Future	128.41		128.4026	128.4113	128.4026	728.00
30/08/2023	2029 On 02-May-24			Bond Future	129.96		129.9534	129.9630	129.9534	0.00
30/08/2023	2029 On 01-August-24			Bond Future	132.88		132.8691	132.8800	132.8691	0.00
30/08/2023	2029 On 07-November-24			Bond Future	134.57		134.5549	134.5681	134.5549	0.00
30/08/2023	2030 On 02-November-23			Bond Future	10.23		92.2257	92.0369	92.2257	88,624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2945	3	3	3	0.00
30/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2977	3	3	3	0.00
30/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2913	3	3	3	0.00
30/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	986	1	1	1	800.00
30/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5599	6	6	6	0.00
30/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	302	0	0	0	800.00
30/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1714	2	2	2	500.00
30/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5089	5	5	5	0.00
30/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	675	1	1	1	500.00
30/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2356	2	2	2	500.00
30/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3986	4	4	4	500.00
30/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8183	8	8	8	0.00
30/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	39	0	0	0	500.00
30/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	312	0	0	0	0.00
30/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1038	1	1	1	0.00
30/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	181	0	0	0	500.00
30/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2128	2	2	2	0.00
30/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	722	1	1	1	0.00
30/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1665	2	2	2	0.00
30/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	140	0	0	0	800.00
30/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3151	3	3	3	0.00
30/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	537	1	1	1	0.00
30/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	520	0	1	0	0.00
30/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	528	0	1	0	0.00
30/08/2023	2030 On 01-February-24			Bond Future	10.29	90.2877	90.0946	90.2877	0.00
30/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1647	2	2	2	400.00
30/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7398	8	7	8	0.00
30/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	907	1	1	1	400.00
30/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4824	5	5	5	0.00
30/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1406	1	1	1	1,360.00
30/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4980	5	5	5	0.00
30/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5011	5	5	5	0.00
30/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4949	5	5	5	0.00
30/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1520	2	2	2	500.00
30/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1343	1	1	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
30/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2303	2	2	2	500.00
30/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6596	7	7	7	0.00
30/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1818	2	2	2	200.00
30/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3892	4	4	4	0.00
30/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6233	6	6	6	0.00
30/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6563	7	7	7	0.00
30/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	422	0	0	0	500.00
30/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2709	3	3	3	0.00
30/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	469	0	0	0	200.00
30/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1023	1	1	1	700.00
30/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2342	2	2	2	0.00
30/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	418	0	0	0	500.00
30/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1882	2	2	2	0.00
30/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2992	3	3	3	0.00
30/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	714	1	1	1	0.00
30/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	699	1	1	1	0.00
30/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	706	1	1	1	0.00
30/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	744	1	1	1	1,360.00
30/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2887	3	3	3	0.00
30/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2544	2	3	2	0.00
30/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	324	0	0	0	400.00
30/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3913	4	4	4	0.00
30/08/2023	2030 On 02-May-24			Bond Future	10.35	92.3180	92.1209	92.3180	0.00
30/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1560	2	2	2	0.00
30/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1576	2	2	2	0.00
30/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1545	2	2	2	0.00
30/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2141	2	2	2	1,000.00
30/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6807	7	7	7	0.00
30/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1330	1	1	1	1,000.00
30/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3616	4	4	4	1,080.00
30/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8176	8	8	8	0.00
30/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4409	5	4	5	500.00
30/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10562	11	11	11	0.00
30/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3127	3	3	3	500.00
30/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1422	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
30/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	247	0	0	0	500.00
30/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2072	2	2	2	0.00
30/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	546	1	1	1	1,080.00
30/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1782	2	2	2	0.00
30/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2912	3	3	3	0.00
30/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	762	1	1	1	1,000.00
30/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4138	4	4	4	0.00
30/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3736	4	4	4	0.00
30/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3685	4	4	4	0.00
30/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3711	4	4	4	0.00
30/08/2023	2030 On 01-August-24			Bond Future	10.43	90.3619	90.1612	90.3619	0.00
30/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2717	3	3	3	0.00
30/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2738	3	3	3	0.00
30/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2697	3	3	3	0.00
30/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2937	3	3	3	0.00
30/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2901	3	3	3	0.00
30/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2918	3	3	3	0.00
30/08/2023	2030 On 07-November-24			Bond Future	10.54	92.4327	92.2288	92.4327	0.00
30/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3475	4	3	4	0.00
30/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3497	4	3	4	0.00
30/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3453	4	3	4	0.00
30/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2729	3	3	3	0.00
30/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2699	3	3	3	0.00
30/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2713	3	3	3	0.00
30/08/2023	2032 On 02-November-23			Bond Future	11.03	86.0400	85.8797	86.0400	182,642.00
30/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2126	2	2	2	0.00
30/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2095	2	2	2	0.00
30/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2156	2	2	2	0.00
30/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4496	5	4	5	0.00
30/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1477	2	1	2	0.00
30/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	324	0	0	0	7,750.00
30/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4035	4	4	4	0.00
30/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2281	2	2	2	0.00
30/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	830	1	1	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
30/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3013	3	3	3	0.00
30/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	610	1	1	1	500.00
30/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3368	3	3	3	0.00
30/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1717	2	2	2	500.00
30/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5927	6	6	6	0.00
30/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	625	1	1	1	500.00
30/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1414	1	1	1	0.00
30/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	220	0	0	0	500.00
30/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2779	3	3	3	0.00
30/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	651	1	1	1	15,500.00
30/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3690	4	4	4	0.00
30/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	762	1	1	1	500.00
30/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1068	1	1	1	500.00
30/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2386	2	2	2	0.00
30/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	488	0	0	0	500.00
30/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1609	2	2	2	500.00
30/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2814	3	3	3	0.00
30/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	402	0	0	0	0.00
30/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1134	1	1	1	0.00
30/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1168	1	1	1	0.00
30/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1151	1	1	1	0.00
30/08/2023	2032 On 01-February-24			Bond Future	11.11	87.9693	87.8053	87.9693	0.00
30/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	653	1	1	1	1,200.00
30/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1709	2	2	2	1,200.00
30/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7383	8	7	8	0.00
30/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4647	5	5	5	0.00
30/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4614	5	5	5	0.00
30/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4680	5	5	5	0.00
30/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1397	1	1	1	500.00
30/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2452	3	2	3	500.00
30/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7788	8	8	8	0.00
30/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1750	2	2	2	200.00
30/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4354	4	4	4	0.00
30/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6946	7	7	7	0.00
30/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	683	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1394	1	1	1	200.00
30/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3337	3	3	3	0.00
30/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	547	1	1	1	500.00
30/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2551	2	3	2	0.00
30/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3913	4	4	4	0.00
30/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1269	1	1	1	0.00
30/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1294	1	1	1	0.00
30/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1281	1	1	1	0.00
30/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	608	1	1	1	1,200.00
30/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3394	3	3	3	0.00
30/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6086	6	6	6	0.00
30/08/2023	2032 On 02-May-24			Bond Future	11.20	85.7851	85.6177	85.7851	0.00
30/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1726	2	2	2	0.00
30/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1709	2	2	2	0.00
30/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1743	2	2	2	0.00
30/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2313	2	2	2	1,000.00
30/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8346	8	8	8	0.00
30/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1421	1	1	1	1,000.00
30/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1795	2	2	2	500.00
30/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2827	3	3	3	500.00
30/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9318	9	9	9	0.00
30/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3477	4	3	4	1,550.00
30/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9897	10	10	10	0.00
30/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1902	2	2	2	1,550.00
30/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	654	1	1	1	1,550.00
30/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2782	3	3	3	0.00
30/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4495	4	4	4	0.00
30/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	756	1	1	1	500.00
30/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3335	3	3	3	0.00
30/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4678	5	5	5	0.00
30/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3903	4	4	4	0.00
30/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5425	5	5	5	0.00
30/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	923	1	1	1	1,000.00
30/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4771	5	5	5	0.00
30/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4834	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
30/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4803	5	5	5	0.00
30/08/2023	2032 On 01-August-24			Bond Future	11.30	87.6886	87.5183	87.6886	0.00
30/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2904	3	3	3	0.00
30/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2881	3	3	3	0.00
30/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2927	3	3	3	0.00
30/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3601	4	4	4	0.00
30/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3647	4	4	4	0.00
30/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3624	4	4	4	0.00
30/08/2023	2032 On 07-November-24			Bond Future	11.43	85.5329	85.3602	85.5329	0.00
30/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3784	4	4	4	0.00
30/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3760	4	4	4	0.00
30/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3808	4	4	4	0.00
30/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3565	3	4	3	0.00
30/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3604	4	4	4	0.00
30/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3585	4	4	4	0.00
30/08/2023	2033 On 02-November-23			Bond Future	118.93	118.9474	118.9301	118.9474	2,258.00
30/08/2023	2033 On 01-February-24			Bond Future	121.63	121.6432	121.6253	121.6432	6,141.00
30/08/2023	2033 On 02-May-24			Bond Future	122.93	122.9447	122.9270	122.9447	0.00
30/08/2023	2033 On 01-August-24			Bond Future	125.69	125.7033	125.6863	125.7033	0.00
30/08/2023	2033 On 07-November-24			Bond Future	127.11	127.1246	127.1091	127.1246	0.00
30/08/2023	2037 On 02-November-23			Bond Future	12.09	79.1331	78.8478	79.1331	67,969.00
30/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	687	1	1	1	0.00
30/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	703	1	1	1	0.00
30/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	672	1	1	1	0.00
30/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8941	9	9	9	0.00
30/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3252	3	3	3	731.00
30/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1653	2	2	2	731.00
30/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2027	2	2	2	0.00
30/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	105	0	0	0	731.00
30/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	989	1	1	1	0.00
30/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3652	3	4	3	0.00
30/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3569	3	4	3	0.00
30/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3610	3	4	3	0.00
30/08/2023	2037 On 01-February-24			Bond Future	12.19	76.6511	76.3593	76.6511	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
30/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3273	3	3	3	0.00
30/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3304	3	3	3	0.00
30/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3244	3	3	3	0.00
30/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9056	9	9	9	0.00
30/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5290	6	5	6	0.00
30/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2617	3	3	3	2,500.00
30/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1540	1	2	1	2,500.00
30/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3168	3	3	3	0.00
30/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	637	1	1	1	2,500.00
30/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2632	3	3	3	0.00
30/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2588	2	3	2	0.00
30/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2610	2	3	2	0.00
30/08/2023	2037 On 02-May-24			Bond Future	12.30	78.3746	78.0766	78.3746	0.00
30/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1621	2	2	2	0.00
30/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1637	2	2	2	0.00
30/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1606	2	2	2	0.00
30/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6355	6	6	6	0.00
30/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6273	6	6	6	0.00
30/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6314	6	6	6	0.00
30/08/2023	2037 On 01-August-24			Bond Future	12.43	75.8581	75.5541	75.8581	0.00
30/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3151	3	3	3	0.00
30/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3175	3	3	3	0.00
30/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3127	3	3	3	0.00
30/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4873	5	5	5	0.00
30/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4815	5	5	5	0.00
30/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4844	5	5	5	0.00
30/08/2023	2037 On 07-November-24			Bond Future	12.57	77.5943	77.2845	77.5943	0.00
30/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4333	5	4	5	0.00
30/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4360	5	4	5	0.00
30/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4306	4	4	4	0.00
30/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4315	4	4	4	0.00
30/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4269	4	4	4	0.00
30/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4292	4	4	4	0.00
30/08/2023	2038 On 02-November-23			Bond Future	128.62	129.0091	128.6184	129.0091	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
30/08/2023	2038 On 01-February-24			Bond Future	129.51	129.9134	129.5135	129.9134	0.00
30/08/2023	2038 On 02-May-24			Bond Future	132.46	132.8655	132.4572	132.8655	0.00
30/08/2023	2038 On 01-August-24			Bond Future	133.36	133.7776	133.3612	133.7776	0.00
30/08/2023	2038 On 07-November-24			Bond Future	136.46	136.8835	136.4595	136.8835	0.00
30/08/2023	2040 On 02-November-23			Bond Future	12.40	79.2835	78.8696	79.2835	40,938.00
30/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	380	0	0	0	0.00
30/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	370	0	0	0	0.00
30/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	391	0	0	0	0.00
30/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	296	0	0	0	875.00
30/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1193	1	1	1	875.00
30/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3983	4	4	4	0.00
30/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2615	3	3	3	128.00
30/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6815	7	7	7	0.00
30/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	640	1	1	1	128.00
30/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1493	1	1	1	0.00
30/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4122	4	4	4	0.00
30/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	308	0	0	0	128.00
30/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	872	1	1	1	875.00
30/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2898	3	3	3	0.00
30/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5618	5	6	5	0.00
30/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5091	5	5	5	0.00
30/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5195	5	5	5	0.00
30/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5143	5	5	5	0.00
30/08/2023	2040 On 01-February-24			Bond Future	12.51	76.5547	76.1312	76.5547	93,479.00
30/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2624	3	3	3	0.00
30/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2596	3	3	3	0.00
30/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2651	3	3	3	0.00
30/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3534	3	4	3	0.00
30/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3591	3	4	3	0.00
30/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3562	3	4	3	0.00
30/08/2023	2040 On 02-May-24			Bond Future	12.62	78.2759	77.8433	78.2759	0.00
30/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1502	2	2	2	0.00
30/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1486	2	1	2	0.00
30/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1516	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
30/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7306	7	7	7	0.00
30/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7398	7	7	7	0.00
30/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7352	7	7	7	0.00
30/08/2023	2040 On 01-August-24			Bond Future	12.75	75.5066	75.0651	75.5066	0.00
30/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3165	3	3	3	0.00
30/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3141	3	3	3	0.00
30/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3190	3	3	3	0.00
30/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5439	5	5	5	0.00
30/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5502	5	6	5	0.00
30/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5471	5	5	5	0.00
30/08/2023	2040 On 07-November-24			Bond Future	12.90	77.2341	76.7837	77.2341	0.00
30/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4481	5	4	5	0.00
30/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4453	5	4	5	0.00
30/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4509	5	5	5	0.00
30/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4723	5	5	5	0.00
30/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4773	5	5	5	0.00
30/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4748	5	5	5	0.00
30/08/2023	2044 On 02-November-23			Bond Future	12.48	75.3946	75.0088	75.3946	52,904.00
30/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	287	0	0	0	0.00
30/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	296	0	0	0	0.00
30/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	279	0	0	0	0.00
30/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3797	4	4	4	0.00
30/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2876	3	3	3	0.00
30/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	849	1	1	1	5,860.00
30/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1388	1	1	1	5,860.00
30/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	973	1	1	1	6,375.00
30/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3642	3	4	3	0.00
30/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5852	6	6	6	0.00
30/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5741	5	6	5	0.00
30/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5796	5	6	5	0.00
30/08/2023	2044 On 01-February-24			Bond Future	12.59	72.7036	72.3091	72.7036	31,817.00
30/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2228	2	2	2	0.00
30/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2253	2	2	2	0.00
30/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2202	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
30/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4002	4	4	4	0.00
30/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3937	4	4	4	0.00
30/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3969	4	4	4	0.00
30/08/2023	2044 On 02-May-24			Bond Future	12.70	74.3382	73.9351	74.3382	0.00
30/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1480	2	1	2	0.00
30/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1495	2	1	2	0.00
30/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1465	2	1	2	0.00
30/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7603	7	8	7	0.00
30/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7508	7	8	7	0.00
30/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7555	7	8	7	0.00
30/08/2023	2044 On 01-August-24			Bond Future	12.82	71.6067	71.1954	71.6067	0.00
30/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3059	3	3	3	0.00
30/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3082	3	3	3	0.00
30/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3036	3	3	3	0.00
30/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6053	6	6	6	0.00
30/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5984	6	6	6	0.00
30/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6018	6	6	6	0.00
30/08/2023	2044 On 07-November-24			Bond Future	12.97	73.2448	72.8250	73.2448	0.00
30/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4680	5	5	5	0.00
30/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4707	5	5	5	0.00
30/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4652	5	5	5	0.00
30/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5007	5	5	5	0.00
30/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4957	5	5	5	0.00
30/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4982	5	5	5	0.00
30/08/2023	2046 On 02-November-23			Bond Future	111.09	111.5360	111.0870	111.5360	16,148.00
30/08/2023	2046 On 01-February-24			Bond Future	113.60	114.0641	113.6046	114.0641	0.00
30/08/2023	2046 On 02-May-24			Bond Future	114.04	114.5076	114.0382	114.5076	0.00
30/08/2023	2046 On 01-August-24			Bond Future	116.60	117.0761	116.5973	117.0761	0.00
30/08/2023	2046 On 07-November-24			Bond Future	117.10	117.5924	117.1041	117.5924	0.00
30/08/2023	2050 On 02-November-23			Bond Future	112.84	113.3444	112.8447	113.3444	14,039.00
30/08/2023	2050 On 01-February-24			Bond Future	113.15	113.6628	113.1515	113.6628	0.00
30/08/2023	2050 On 02-May-24			Bond Future	115.72	116.2456	115.7233	116.2456	0.00
30/08/2023	2050 On 01-August-24			Bond Future	116.02	116.5482	116.0150	116.5482	0.00
30/08/2023	2050 On 07-November-24			Bond Future	118.71	119.2536	118.7098	119.2536	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
30/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	AL37 On 02-November-23			Index Future	913.73	914.5840	913.7300	914.5840	0.00
30/08/2023	AL37 On 01-February-24			Index Future	934.22	935.0900	934.2160	935.0900	0.00
30/08/2023	AL37 On 02-May-24			Index Future	955.24	956.1300	955.2370	956.1300	0.00
30/08/2023	AL37 On 01-August-24			Index Future	976.47	977.3840	976.4740	977.3840	0.00
30/08/2023	AL37 On 07-November-24			Index Future	998.98	999.9020	998.9760	999.9020	0.00
30/08/2023	AL7T On 02-November-23			Index Future	1041.93	1044.2930	1041.9250	1044.2930	0.00
30/08/2023	AL7T On 01-February-24			Index Future	1065.29	1067.7080	1065.2850	1067.7080	0.00
30/08/2023	AL7T On 02-May-24			Index Future	1089.26	1091.7310	1089.2560	1091.7310	0.00
30/08/2023	AL7T On 01-August-24			Index Future	1113.47	1116.0000	1113.4720	1116.0000	0.00
30/08/2023	AL7T On 07-November-24			Index Future	1139.13	1141.7110	1139.1310	1141.7110	0.00
30/08/2023	ALBI On 02-November-23			Index Future	907.98	910.7050	907.9820	910.7050	107.00
30/08/2023	ALBI On 01-February-24			Index Future	928.34	931.1250	928.3390	931.1250	0.00
30/08/2023	ALBI On 02-May-24			Index Future	949.23	952.0750	949.2280	952.0750	0.00
30/08/2023	ALBI On 01-August-24			Index Future	970.33	973.2390	970.3320	973.2390	0.00
30/08/2023	ALBI On 07-November-24			Index Future	992.69	995.6620	992.6920	995.6620	0.00
30/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/08/2023	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
30/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/08/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	ES33 On 02-November-23			Bond Future	12.59	72.9766	72.7911	72.9766	0.00
30/08/2023	ES33 On 01-February-24			Bond Future	12.73	74.6306	74.4407	74.6306	0.00
30/08/2023	ES33 On 02-May-24			Bond Future	12.87	72.5265	72.3327	72.5265	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
30/08/2023	ES33 On 01-August-24			Bond Future	13.02	74.1518	73.9544	74.1518	0.00
30/08/2023	ES33 On 07-November-24			Bond Future	13.22	72.0666	71.8658	72.0666	0.00
30/08/2023	ES42 On 02-November-23			Bond Future	13.11	68.8461	68.4774	68.8461	0.00
30/08/2023	ES42 On 01-February-24			Bond Future	13.24	70.4067	70.0294	70.4067	0.00
30/08/2023	ES42 On 02-May-24			Bond Future	13.38	67.7436	67.3581	67.7436	0.00
30/08/2023	ES42 On 01-August-24			Bond Future	13.52	69.2602	68.8667	69.2602	0.00
30/08/2023	ES42 On 07-November-24			Bond Future	13.70	66.5948	66.1934	66.5948	0.00
30/08/2023	GOVI On 02-November-23			GOVI	895.08	897.7600	895.0780	897.7600	823.00
30/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	92680	12	9	12	0.00
30/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	92580	12	9	12	0.00
30/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	92780	12	9	12	0.00
30/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 01-February-24			GOVI	915.15	917.8890	915.1460	917.8890	0.00
30/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	351560	38	35	38	0.00
30/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	351460	38	35	38	0.00
30/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	351660	38	35	38	0.00
30/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 02-May-24			GOVI	935.74	938.5410	935.7380	938.5410	0.00
30/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	152320	12	15	12	0.00
30/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	152520	12	15	12	0.00
30/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	152420	12	15	12	0.00
30/08/2023	GOVI On 01-August-24			GOVI	956.54	959.4050	956.5420	959.4050	0.00
30/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	131620	16	13	16	0.00
30/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	131520	16	13	16	0.00
30/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	131720	16	13	16	0.00
30/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 01-August-24	943.39	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
30/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 07-November-24			GOVI	978.58	981.5090	978.5840	981.5090	0.00
30/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	298040	33	30	33	0.00
30/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	297940	33	30	33	0.00
30/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	297840	33	30	33	0.00
30/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
30/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2023	IGOV On 02-November-23			Index Future	333.93	334.4030	333.9280	334.4030	515.00
30/08/2023	IGOV On 01-February-24			Index Future	341.50	341.9820	341.4950	341.9820	0.00
30/08/2023	IGOV On 02-May-24			Index Future	349.26	349.7550	349.2580	349.7550	0.00
30/08/2023	IGOV On 01-August-24			Index Future	357.10	357.6070	357.1000	357.6070	0.00
30/08/2023	IGOV On 07-November-24			Index Future	365.41	365.9270	365.4110	365.9270	0.00
30/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
30/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.6650	91.6350	91.6650	0.00
30/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.32	91.6750	91.6850	91.6750	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
30/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.31	91.6850	91.6900	91.6850	0.00
30/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.31	91.7000	91.6950	91.7000	0.00
30/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.29	91.7450	91.7100	91.7450	0.00
30/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.21	91.7800	91.7900	91.7800	0.00
30/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.20	91.7850	91.8000	91.7850	0.00
30/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	91.9850	92.0400	91.9850	0.00
30/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.0850	92.1600	92.0850	0.00
30/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.70	92.2150	92.3050	92.2150	0.00
30/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.61	92.2950	92.3900	92.2950	0.00
30/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.61	92.3600	92.3950	92.3600	0.00
30/08/2023	R035 On 02-November-23			Bond Future	11.73	84.2335	84.0027	84.2335	185,199.00
30/08/2023	R035 On 02-November-23	11.70	Call	Bond Future	1771	2	2	2	6,500.00
30/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1107	1	1	1	0.00
30/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1086	1	1	1	0.00
30/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1065	1	1	1	0.00
30/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	572	1	1	1	400.00
30/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6070	6	6	6	0.00
30/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	146	0	0	0	400.00
30/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9315	10	9	10	0.00
30/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3568	4	4	4	731.00
30/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1884	2	2	2	731.00
30/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1829	2	2	2	0.00
30/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	91	0	0	0	731.00
30/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	881	1	1	1	0.00
30/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3955	4	4	4	0.00
30/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6450	6	6	6	0.00
30/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	329	0	0	0	400.00
30/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2816	3	3	3	0.00
30/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2781	3	3	3	0.00
30/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2747	3	3	3	0.00
30/08/2023	R035 On 02-November-23	11.70	Put	Bond Future	1932	2	2	2	0.00
30/08/2023	R035 On 01-February-24			Bond Future	11.83	86.1223	85.8861	86.1223	0.00
30/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1209	1	1	1	400.00
30/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8658	9	9	9	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
30/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	589	1	1	1	400.00
30/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3926	4	4	4	0.00
30/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3894	4	4	4	0.00
30/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3959	4	4	4	0.00
30/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2058	2	2	2	0.00
30/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2095	2	2	2	0.00
30/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2076	2	2	2	0.00
30/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5118	5	5	5	0.00
30/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	655	1	1	1	400.00
30/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7389	7	7	7	0.00
30/08/2023	R035 On 02-May-24			Bond Future	11.94	83.5458	83.3046	83.5458	0.00
30/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1825	2	2	2	0.00
30/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1806	2	2	2	0.00
30/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1844	2	2	2	0.00
30/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5741	6	6	6	0.00
30/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5814	6	6	6	0.00
30/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5777	6	6	6	0.00
30/08/2023	R035 On 01-August-24			Bond Future	12.04	85.4001	85.1543	85.4001	0.00
30/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3254	3	3	3	0.00
30/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3230	3	3	3	0.00
30/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3279	3	3	3	0.00
30/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4488	4	4	4	0.00
30/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4542	4	5	4	0.00
30/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4515	4	5	4	0.00
30/08/2023	R035 On 07-November-24			Bond Future	12.19	82.8432	82.5931	82.8432	0.00
30/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4241	4	4	4	0.00
30/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4215	4	4	4	0.00
30/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4268	4	4	4	0.00
30/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4278	4	4	4	0.00
30/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4325	4	4	4	0.00
30/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4302	4	4	4	0.00
30/08/2023	R053 On 02-November-23			Bond Future	12.31	96.2357	95.7602	96.2357	5,189.00
30/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4969	5	5	5	0.00
30/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4918	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
30/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5020	5	5	5	0.00
30/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1288	1	1	1	0.00
30/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1325	1	1	1	0.00
30/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1306	1	1	1	0.00
30/08/2023	R053 On 01-February-24			Bond Future	12.41	98.3937	97.9074	98.3937	0.00
30/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6415	7	6	7	0.00
30/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6461	7	6	7	0.00
30/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6369	7	6	7	0.00
30/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2758	3	3	3	0.00
30/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2714	3	3	3	0.00
30/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2736	3	3	3	0.00
30/08/2023	R053 On 02-May-24			Bond Future	12.52	94.7408	94.2439	94.7408	0.00
30/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7386	8	7	8	0.00
30/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7342	8	7	8	0.00
30/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7429	8	7	8	0.00
30/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3762	4	4	4	0.00
30/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3809	4	4	4	0.00
30/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3786	4	4	4	0.00
30/08/2023	R053 On 01-August-24			Bond Future	12.63	96.8421	96.3351	96.8421	0.00
30/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8048	8	8	8	0.00
30/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8090	8	8	8	0.00
30/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8006	8	8	8	0.00
30/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4535	4	5	4	0.00
30/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4486	4	4	4	0.00
30/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4510	4	5	4	0.00
30/08/2023	R053 On 07-November-24			Bond Future	12.77	93.1893	92.6723	93.1893	0.00
30/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6560	7	7	7	0.00
30/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6597	7	7	7	0.00
30/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6523	7	7	7	0.00
30/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6353	6	6	6	0.00
30/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6288	6	6	6	0.00
30/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6320	6	6	6	0.00
30/08/2023	R186 On 02-November-23			Bond Future	8.82	108.4629	108.4629	108.4629	116,006.00
30/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1822	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
30/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1778	2	2	2	0.00
30/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1800	2	2	2	0.00
30/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1300	1	1	1	1,715.00
30/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4318	4	4	4	0.00
30/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	27	0	0	0	1,715.00
30/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	397	0	0	0	0.00
30/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	246	0	0	0	0.00
30/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	251	0	0	0	0.00
30/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	241	0	0	0	0.00
30/08/2023	R186 On 01-February-24			Bond Future	8.79	105.5843	105.5841	105.5843	0.00
30/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2325	2	2	2	0.00
30/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2345	2	2	2	0.00
30/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2306	2	2	2	0.00
30/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	510	1	1	1	0.00
30/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	498	1	0	1	0.00
30/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	504	1	1	1	0.00
30/08/2023	R186 On 02-May-24			Bond Future	8.75	107.9588	107.9590	107.9588	0.00
30/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	497	0	0	0	0.00
30/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	505	1	1	1	0.00
30/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	491	0	0	0	0.00
30/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4144	4	4	4	0.00
30/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2864	3	3	3	2,030.00
30/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	344	0	0	0	2,030.00
30/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	587	1	1	1	0.00
30/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2307	2	2	2	0.00
30/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2273	2	2	2	0.00
30/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2289	2	2	2	0.00
30/08/2023	R186 On 01-August-24			Bond Future	8.72	105.0454	105.0466	105.0454	0.00
30/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1320	1	1	1	0.00
30/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1333	1	1	1	0.00
30/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1308	1	1	1	0.00
30/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1391	1	1	1	0.00
30/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1372	1	1	1	0.00
30/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1382	1	1	1	0.00
30/08/2023	R186 On 07-November-24			Bond Future	8.73	107.4535	107.4564	107.4535	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
30/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1878	2	2	2	0.00
30/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1865	2	2	2	0.00
30/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1891	2	2	2	0.00
30/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1081	1	1	1	0.00
30/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1093	1	1	1	0.00
30/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1087	1	1	1	0.00
30/08/2023	R197 On 02-November-23			Bond Future	341.69	341.7286	341.6884	341.7286	0.00
30/08/2023	R202 On 02-November-23			Bond Future	257.84	257.4475	257.8389	257.4475	4,618.00
30/08/2023	R202 On 01-February-24			Bond Future	258.70	258.3049	258.7046	258.3049	460.00
30/08/2023	R202 On 02-May-24			Bond Future	264.58	264.1748	264.5848	264.1748	0.00
30/08/2023	R202 On 01-August-24			Bond Future	265.43	265.0043	265.4258	265.0043	0.00
30/08/2023	R202 On 07-November-24			Bond Future	271.59	271.1574	271.5928	271.1574	0.00
30/08/2023	R209 On 02-November-23			Bond Future	11.81	65.1298	64.9262	65.1298	26,307.00
30/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	669	1	1	1	0.00
30/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	655	1	1	1	0.00
30/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	684	1	1	1	0.00
30/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2894	3	3	3	0.00
30/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2964	3	3	3	0.00
30/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2929	3	3	3	0.00
30/08/2023	R209 On 01-February-24			Bond Future	11.90	66.5902	66.3819	66.5902	1,690.00
30/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3120	3	3	3	0.00
30/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3092	3	3	3	0.00
30/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3147	3	3	3	0.00
30/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2023	2	2	2	0.00
30/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2059	2	2	2	0.00
30/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2041	2	2	2	0.00
30/08/2023	R209 On 02-May-24			Bond Future	11.99	64.9343	64.7216	64.9343	0.00
30/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1490	2	1	2	0.00
30/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1474	2	1	2	0.00
30/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1506	2	2	2	0.00
30/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5341	5	5	5	0.00
30/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5409	5	5	5	0.00
30/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5375	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
30/08/2023	R209 On 01-August-24			Bond Future	12.09	66.3751	66.1583	66.3751	0.00
30/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2760	3	3	3	0.00
30/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2739	3	3	3	0.00
30/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2782	3	3	3	0.00
30/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4125	4	4	4	0.00
30/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4175	4	4	4	0.00
30/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4150	4	4	4	0.00
30/08/2023	R209 On 07-November-24			Bond Future	12.22	64.7408	64.5201	64.7408	0.00
30/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3793	4	4	4	0.00
30/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3817	4	4	4	0.00
30/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3770	4	4	4	0.00
30/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3826	4	4	4	0.00
30/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3784	4	4	4	0.00
30/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3805	4	4	4	0.00
30/08/2023	R210 On 02-November-23			Bond Future	227.53	227.5779	227.5346	227.5779	206.00
30/08/2023	R210 On 01-February-24			Bond Future	232.69	232.7358	232.6910	232.7358	300.00
30/08/2023	R210 On 02-May-24			Bond Future	234.72	234.7679	234.7233	234.7679	0.00
30/08/2023	R210 On 01-August-24			Bond Future	239.99	240.0348	239.9912	240.0348	0.00
30/08/2023	R210 On 07-November-24			Bond Future	242.23	242.2723	242.2313	242.2723	0.00
30/08/2023	R213 On 02-November-23			Bond Future	10.73	82.8434	82.6977	82.8434	34,857.00
30/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2440	3	2	3	0.00
30/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2471	3	2	3	0.00
30/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2410	3	2	3	0.00
30/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8102	8	8	8	0.00
30/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3477	4	3	4	731.00
30/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1917	2	2	2	731.00
30/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1026	1	1	1	0.00
30/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	54	0	0	0	731.00
30/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	466	0	0	0	0.00
30/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	790	1	1	1	0.00
30/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	766	1	1	1	0.00
30/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	778	1	1	1	0.00
30/08/2023	R213 On 01-February-24			Bond Future	10.82	84.7010	84.5518	84.7010	0.00
30/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4662	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
30/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4693	5	5	5	0.00
30/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4632	5	5	5	0.00
30/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	971	1	1	1	0.00
30/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	953	1	1	1	0.00
30/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	962	1	1	1	0.00
30/08/2023	R213 On 02-May-24			Bond Future	10.89	83.0462	82.8940	83.0462	0.00
30/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1600	2	2	2	0.00
30/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1615	2	2	2	0.00
30/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1584	2	2	2	0.00
30/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4184	4	4	4	0.00
30/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4129	4	4	4	0.00
30/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4156	4	4	4	0.00
30/08/2023	R213 On 01-August-24			Bond Future	10.98	84.8899	84.7351	84.8899	0.00
30/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2780	3	3	3	0.00
30/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2801	3	3	3	0.00
30/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2760	3	3	3	0.00
30/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3244	3	3	3	0.00
30/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3205	3	3	3	0.00
30/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3224	3	3	3	0.00
30/08/2023	R213 On 07-November-24			Bond Future	11.11	83.2770	83.1199	83.2770	0.00
30/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3533	4	4	4	0.00
30/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3511	4	4	4	0.00
30/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3555	4	4	4	0.00
30/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3085	3	3	3	0.00
30/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3119	3	3	3	0.00
30/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3102	3	3	3	0.00
30/08/2023	R214 On 02-November-23			Bond Future	12.24	60.6436	60.2920	60.6436	20,268.00
30/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	341	0	0	0	0.00
30/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	332	0	0	0	0.00
30/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	350	0	0	0	0.00
30/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4211	4	4	4	0.00
30/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4299	4	4	4	0.00
30/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4255	4	4	4	0.00
30/08/2023	R214 On 01-February-24			Bond Future	12.34	62.0035	61.6438	62.0035	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
30/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2074	2	2	2	0.00
30/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2119	2	2	2	0.00
30/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2096	2	2	2	0.00
30/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3011	3	3	3	0.00
30/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2986	3	3	3	0.00
30/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3037	3	3	3	0.00
30/08/2023	R214 On 02-May-24			Bond Future	12.44	60.0923	59.7249	60.0923	0.00
30/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1303	1	1	1	0.00
30/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1290	1	1	1	0.00
30/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1317	1	1	1	0.00
30/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6043	6	6	6	0.00
30/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6122	6	6	6	0.00
30/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6082	6	6	6	0.00
30/08/2023	R214 On 01-August-24			Bond Future	12.54	61.4261	61.0510	61.4261	0.00
30/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2806	3	3	3	0.00
30/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2784	3	3	3	0.00
30/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2827	3	3	3	0.00
30/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4518	4	5	4	0.00
30/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4571	4	5	4	0.00
30/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4544	4	5	4	0.00
30/08/2023	R214 On 07-November-24			Bond Future	12.67	59.5276	59.1448	59.5276	0.00
30/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3790	4	4	4	0.00
30/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3813	4	4	4	0.00
30/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3766	4	4	4	0.00
30/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4104	4	4	4	0.00
30/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4060	4	4	4	0.00
30/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4082	4	4	4	0.00
30/08/2023	R248 On 02-November-23			Bond Future	12.40	74.2661	73.7817	74.2661	232,736.00
30/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	295	0	0	0	0.00
30/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	303	0	0	0	0.00
30/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	288	0	0	0	0.00
30/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2365	3	2	3	207.00
30/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6731	7	7	7	0.00
30/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	671	1	1	1	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1769	2	2	2	0.00
30/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4248	4	4	4	0.00
30/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	353	0	0	0	207.00
30/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5982	6	6	6	0.00
30/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5867	5	6	5	0.00
30/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5924	6	6	6	0.00
30/08/2023	R248 On 01-February-24			Bond Future	12.50	75.9313	75.4360	75.9313	0.00
30/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2224	2	2	2	0.00
30/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2250	2	2	2	0.00
30/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2199	2	2	2	0.00
30/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	930	1	1	1	1,000.00
30/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2622	3	3	3	1,000.00
30/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6204	7	6	7	0.00
30/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1577	1	2	1	1,000.00
30/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3787	4	4	4	0.00
30/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7034	7	7	7	0.00
30/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4307	4	4	4	0.00
30/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4238	4	4	4	0.00
30/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4272	4	4	4	0.00
30/08/2023	R248 On 02-May-24			Bond Future	12.60	73.1891	72.6830	73.1891	0.00
30/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1384	2	1	2	0.00
30/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1399	2	1	2	0.00
30/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1370	2	1	2	0.00
30/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8307	8	8	8	0.00
30/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8205	8	8	8	0.00
30/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8256	8	8	8	0.00
30/08/2023	R248 On 01-August-24			Bond Future	12.71	74.8133	74.2966	74.8133	13,000.00
30/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3437	4	3	4	0.00
30/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3463	4	3	4	0.00
30/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3412	4	3	4	0.00
30/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5754	5	6	5	0.00
30/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5689	5	6	5	0.00
30/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5721	5	6	5	0.00
30/08/2023	R248 On 07-November-24			Bond Future	12.86	72.0764	71.5488	72.0764	0.00
30/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4713	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
30/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4741	5	5	5	0.00
30/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4684	5	5	5	0.00
30/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5093	5	5	5	0.00
30/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5041	5	5	5	0.00
30/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5067	5	5	5	0.00
30/08/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/08/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00