



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/04/2023 TO: 06/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	2025 On 04-May-23			Bond Future	168.96	168.9605	168.9617	168.9605	5,357.00
06/04/2023	2025 On 03-August-23			Bond Future	170.76	170.7281	170.7620	170.7281	5,108.00
06/04/2023	2025 On 02-November-23			Bond Future	174.42	174.3432	174.4244	174.3432	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
06/04/2023	2025 On 01-February-24			Bond Future	176.40	176.1872	176.3965	176.1872	0.00
06/04/2023	2025 On 02-May-24			Bond Future	180.15	179.7604	180.1536	179.7604	0.00
06/04/2023	2029 On 04-May-23			Bond Future	122.21	122.2958	122.2098	122.2958	2,115.00
06/04/2023	2029 On 03-August-23			Bond Future	124.77	124.8355	124.7722	124.8355	1,886.00
06/04/2023	2029 On 02-November-23			Bond Future	126.12	126.1533	126.1213	126.1533	0.00
06/04/2023	2029 On 01-February-24			Bond Future	128.84	128.7805	128.8406	128.7805	0.00
06/04/2023	2029 On 02-May-24			Bond Future	130.22	130.0325	130.2230	130.0325	0.00
06/04/2023	2030 On 04-May-23			Bond Future	9.85	93.5140	93.2160	93.5140	62,648.00
06/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	386	0	0	0	150.00
06/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	9358	10	9	10	0.00
06/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	11160	11	11	11	0.00
06/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11430	12	11	12	0.00
06/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3712	4	4	4	350.00
06/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7672	8	8	8	0.00
06/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	3277	4	3	4	0.00
06/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	6	0	0	0	388.00
06/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	543	1	1	1	479.00
06/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6529	7	7	7	0.00
06/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	3199	3	3	3	0.00
06/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	3238	3	3	3	0.00
06/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	777	1	1	1	388.00
06/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2814	3	3	3	479.00
06/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1366	2	1	2	1,080.00
06/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	664	1	1	1	0.00
06/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	239	0	0	0	0.00
06/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1075	1	1	1	0.00
06/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	180	0	0	0	0.00
06/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	184	0	0	0	0.00
06/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	19	0	0	0	150.00
06/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1347	1	1	1	0.00
06/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	3823	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
06/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1606	1	2	1	0.00
06/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	175	0	0	0	0.00
06/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	8	0	0	0	388.00
06/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	131	0	0	0	0.00
06/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
06/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
06/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	2	0	0	0	1,080.00
06/04/2023	2030 On 03-August-23			Bond Future	9.92	91.4257	91.1402	91.4257	53,628.00
06/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6416	7	6	7	0.00
06/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10938	11	11	11	0.00
06/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	12040	12	12	12	0.00
06/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	6380	7	6	7	0.00
06/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	3178	3	3	3	1,012.00
06/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3956	4	4	4	350.00
06/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	6344	7	6	7	0.00
06/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	334	0	0	0	0.00
06/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	808	1	1	1	0.00
06/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	326	0	0	0	0.00
06/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	21	0	0	0	350.00
06/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	40	0	0	0	1,012.00
06/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1096	1	1	1	0.00
06/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	330	0	0	0	0.00
06/04/2023	2030 On 02-November-23			Bond Future	9.99	93.3400	93.0737	93.3400	23.00
06/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	7110	7	7	7	0.00
06/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4690	5	5	5	0.00
06/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1600	2	2	2	800.00
06/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4659	5	5	5	0.00
06/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2633	3	3	3	800.00
06/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4629	5	5	5	0.00
06/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1217	1	1	1	0.00
06/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2276	2	2	2	0.00
06/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1206	1	1	1	0.00
06/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3412	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
06/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1196	1	1	1	0.00
06/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	615	1	1	1	800.00
06/04/2023	2030 On 01-February-24			Bond Future	10.06	91.2565	91.0536	91.2565	0.00
06/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	6331	6	6	6	0.00
06/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8662	9	9	9	0.00
06/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2807	3	3	3	400.00
06/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	6178	6	6	6	0.00
06/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	6301	6	6	6	0.00
06/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1805	2	2	2	400.00
06/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6362	6	6	6	0.00
06/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2500	3	2	3	1,360.00
06/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1091	1	1	1	0.00
06/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	629	1	1	1	400.00
06/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	3852	4	4	4	0.00
06/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3023	3	3	3	0.00
06/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1107	1	1	1	0.00
06/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1139	1	1	1	1,360.00
06/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2745	3	3	3	0.00
06/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1099	1	1	1	0.00
06/04/2023	2030 On 02-May-24			Bond Future	10.14	93.0828	92.9705	93.0828	0.00
06/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2337	2	2	2	0.00
06/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2299	2	2	2	0.00
06/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2318	2	2	2	0.00
06/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3619	4	4	4	0.00
06/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3640	4	4	4	0.00
06/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3597	4	4	4	0.00
06/04/2023	2032 On 04-May-23			Bond Future	10.54	88.3583	87.8361	88.3583	164,838.00
06/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2677	3	3	3	0.00
06/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	21	0	0	0	6,500.00
06/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	104	0	0	0	730.00
06/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	2155	3	2	3	0.00
06/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	2194	3	2	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
06/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	449	1	0	1	500.00
06/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	995	1	1	1	730.00
06/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	1266	2	1	2	400.00
06/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	12	0	0	0	500.00
06/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	4286	5	4	5	400.00
06/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	13410	14	13	14	0.00
06/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	2233	3	2	3	0.00
06/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2926	3	3	3	0.00
06/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1497	2	1	2	0.00
06/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	298	0	0	0	730.00
06/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	456	0	0	0	0.00
06/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
06/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	3711	3	4	3	0.00
06/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	866	1	1	1	0.00
06/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1060	1	1	1	0.00
06/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	1719	1	2	1	0.00
06/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	467	0	0	0	0.00
06/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	479	0	0	0	0.00
06/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	2816	2	3	2	0.00
06/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	132	0	0	0	0.00
06/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	347	0	0	0	13,000.00
06/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	737	1	1	1	500.00
06/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	3976	3	4	3	0.00
06/04/2023	2032 On 03-August-23			Bond Future	10.63	90.1714	89.6562	90.1714	19,035.00
06/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	6079	6	6	6	0.00
06/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	6118	7	6	7	0.00
06/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	6157	7	6	7	0.00
06/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6668	7	7	7	5,000.00
06/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1476	2	1	2	1,500.00
06/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	452	1	0	1	1,500.00
06/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	5896	5	6	5	0.00
06/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3179	3	3	3	0.00
06/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	537	0	1	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
06/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	627	1	1	1	0.00
06/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	635	1	1	1	0.00
06/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	643	1	1	1	0.00
06/04/2023	2032 On 02-November-23			Bond Future	10.72	87.8984	87.3964	87.8984	0.00
06/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4527	5	5	5	0.00
06/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4495	5	4	5	0.00
06/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	6800	7	7	7	0.00
06/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4558	5	5	5	0.00
06/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2019	2	2	2	0.00
06/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1189	1	1	1	0.00
06/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2035	2	2	2	0.00
06/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2051	2	2	2	0.00
06/04/2023	2032 On 01-February-24			Bond Future	10.81	89.7076	89.2606	89.7076	0.00
06/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6553	7	7	7	0.00
06/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	3275	3	3	3	1,200.00
06/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	9229	10	9	10	0.00
06/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6520	7	7	7	0.00
06/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1683	2	2	2	1,200.00
06/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6486	7	6	7	0.00
06/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1710	2	2	2	0.00
06/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5661	5	6	5	0.00
06/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1699	2	2	2	0.00
06/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	998	1	1	1	1,200.00
06/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3504	3	4	3	0.00
06/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1687	2	2	2	0.00
06/04/2023	2032 On 02-May-24			Bond Future	10.91	87.3457	86.9803	87.3457	0.00
06/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2786	3	3	3	0.00
06/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2808	3	3	3	0.00
06/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2830	3	3	3	0.00
06/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4496	4	4	4	0.00
06/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4522	4	5	4	0.00
06/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4548	4	5	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
06/04/2023	2033 On 04-May-23			Bond Future	116.31	116.7330	116.3108	116.7330	1,540.00
06/04/2023	2033 On 03-August-23			Bond Future	118.75	119.1571	118.7494	119.1571	6,434.00
06/04/2023	2033 On 02-November-23			Bond Future	119.88	120.2640	119.8783	120.2640	0.00
06/04/2023	2033 On 01-February-24			Bond Future	122.46	122.7686	122.4632	122.7686	0.00
06/04/2023	2033 On 02-May-24			Bond Future	123.61	123.8044	123.6148	123.8044	0.00
06/04/2023	2037 On 04-May-23			Bond Future	11.47	82.3648	81.9893	82.3648	59,603.00
06/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	313	0	0	0	400.00
06/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	11663	12	12	12	0.00
06/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	2349	3	2	3	400.00
06/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	832	1	1	1	0.00
06/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	226	0	0	0	703.00
06/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	785	1	1	1	0.00
06/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	3036	3	3	3	0.00
06/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	808	1	1	1	0.00
06/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1732	2	2	2	0.00
06/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	1	0	0	0	400.00
06/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1767	2	2	2	0.00
06/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3313	3	3	3	0.00
06/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	2911	3	3	3	0.00
06/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1696	2	2	2	0.00
06/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	571	1	1	1	0.00
06/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	368	0	0	0	703.00
06/04/2023	2037 On 03-August-23			Bond Future	11.58	79.7973	79.4305	79.7973	76,833.00
06/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	4728	5	5	5	0.00
06/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1341	2	1	2	1,800.00
06/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	403	1	0	1	1,800.00
06/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	4690	5	5	5	0.00
06/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	4653	5	5	5	0.00
06/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1650	2	2	2	0.00
06/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1633	2	2	2	0.00
06/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8191	8	8	8	0.00
06/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4730	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
06/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1617	2	2	2	0.00
06/04/2023	2037 On 02-November-23			Bond Future	11.68	81.4682	81.1155	81.4682	0.00
06/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	3382	4	3	4	0.00
06/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3411	4	3	4	0.00
06/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3440	4	3	4	0.00
06/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4094	4	4	4	0.00
06/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4066	4	4	4	0.00
06/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4038	4	4	4	0.00
06/04/2023	2037 On 01-February-24			Bond Future	11.78	78.8896	78.5900	78.8896	0.00
06/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5880	6	6	6	0.00
06/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5914	6	6	6	0.00
06/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5947	6	6	6	0.00
06/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3001	3	3	3	0.00
06/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3020	3	3	3	0.00
06/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3038	3	3	3	0.00
06/04/2023	2037 On 02-May-24			Bond Future	11.90	80.4672	80.2438	80.4672	0.00
06/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3360	3	3	3	0.00
06/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3409	3	3	3	0.00
06/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3384	3	3	3	0.00
06/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	5910	6	6	6	0.00
06/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	5942	6	6	6	0.00
06/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	5878	6	6	6	0.00
06/04/2023	2038 On 04-May-23			Bond Future	130.04	130.0617	130.0441	130.0617	3,758.00
06/04/2023	2038 On 03-August-23			Bond Future	130.81	130.8038	130.8107	130.8038	1,273.00
06/04/2023	2038 On 02-November-23			Bond Future	133.62	133.5735	133.6162	133.5735	0.00
06/04/2023	2038 On 01-February-24			Bond Future	134.48	134.3449	134.4848	134.3449	0.00
06/04/2023	2038 On 02-May-24			Bond Future	137.35	137.0686	137.3486	137.0686	0.00
06/04/2023	2040 On 04-May-23			Bond Future	11.70	83.2097	82.7495	83.2097	44,241.00
06/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
06/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	23	0	0	0	486.00
06/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	71	0	0	0	388.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	9693	10	10	10	0.00
06/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	718	1	1	1	486.00
06/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	2651	3	3	3	0.00
06/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	124	0	0	0	684.00
06/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	594	1	1	1	0.00
06/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	575	1	1	1	0.00
06/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	6268	7	6	7	0.00
06/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	614	1	1	1	0.00
06/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2321	2	2	2	0.00
06/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	568	1	1	1	684.00
06/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	66	0	0	0	388.00
06/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	7	0	0	0	486.00
06/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	6364	6	6	6	0.00
06/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2409	2	2	2	0.00
06/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2365	2	2	2	0.00
06/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	4431	4	4	4	0.00
06/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2109	2	2	2	0.00
06/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5115	5	5	5	0.00
06/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	10344	10	10	10	0.00
06/04/2023	2040 On 03-August-23			Bond Future	11.82	80.4091	79.9560	80.4091	106,884.00
06/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	4433	5	4	5	0.00
06/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	4396	5	4	5	0.00
06/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	4471	5	4	5	0.00
06/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2030	2	2	2	0.00
06/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2069	2	2	2	0.00
06/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2049	2	2	2	0.00
06/04/2023	2040 On 02-November-23			Bond Future	11.92	82.0928	81.6522	82.0928	29.00
06/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	3090	3	3	3	0.00
06/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	3063	3	3	3	0.00
06/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	3035	3	3	3	0.00
06/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5077	5	5	5	0.00
06/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5009	5	5	5	0.00
06/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5043	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
06/04/2023	2040 On 01-February-24			Bond Future	12.02	79.2767	78.8877	79.2767	11.00
06/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	5605	6	6	6	0.00
06/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5538	6	6	6	0.00
06/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	5572	6	6	6	0.00
06/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3754	4	4	4	0.00
06/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3777	4	4	4	0.00
06/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3731	4	4	4	0.00
06/04/2023	2040 On 02-May-24			Bond Future	12.14	80.8616	80.5476	80.8616	0.00
06/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3523	4	4	4	0.00
06/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3498	4	3	4	0.00
06/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3472	4	3	4	0.00
06/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6609	6	7	6	0.00
06/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6680	6	7	6	0.00
06/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6644	6	7	6	0.00
06/04/2023	2044 On 04-May-23			Bond Future	11.77	79.6211	79.0610	79.6211	62,104.00
06/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	512	1	1	1	0.00
06/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	3290	4	3	4	0.00
06/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	1291	2	1	2	0.00
06/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	2193	3	2	3	0.00
06/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	494	1	0	1	0.00
06/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	477	1	0	1	0.00
06/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	2779	2	3	2	0.00
06/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	2731	2	3	2	0.00
06/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1430	1	1	1	4,423.00
06/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	804	1	1	1	4,423.00
06/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	424	0	0	0	1,798.00
06/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	2683	2	3	2	0.00
06/04/2023	2044 On 03-August-23			Bond Future	11.88	76.8720	76.3163	76.8720	24,373.00
06/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	4102	5	4	5	0.00
06/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	2694	3	3	3	0.00
06/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	4066	4	4	4	0.00
06/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	3502	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
06/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	4030	4	4	4	0.00
06/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2414	2	2	2	0.00
06/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2778	3	3	3	4,754.00
06/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2392	2	2	2	0.00
06/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3495	3	3	3	3,076.00
06/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2370	2	2	2	0.00
06/04/2023	2044 On 02-November-23			Bond Future	11.98	78.4816	77.9354	78.4816	0.00
06/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2836	3	3	3	0.00
06/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2809	3	3	3	0.00
06/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2863	3	3	3	0.00
06/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5382	5	5	5	0.00
06/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5455	5	5	5	0.00
06/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5418	5	5	5	0.00
06/04/2023	2044 On 01-February-24			Bond Future	12.08	75.7163	75.2167	75.7163	0.00
06/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	5352	6	5	6	0.00
06/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	5319	6	5	6	0.00
06/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	5385	6	5	6	0.00
06/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4161	4	4	4	0.00
06/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4210	4	4	4	0.00
06/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4186	4	4	4	0.00
06/04/2023	2044 On 02-May-24			Bond Future	12.19	77.2300	76.7992	77.2300	0.00
06/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3731	4	4	4	0.00
06/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3705	4	4	4	0.00
06/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3757	4	4	4	0.00
06/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6906	6	7	6	0.00
06/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	6979	7	7	7	0.00
06/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6942	7	7	7	0.00
06/04/2023	2046 On 04-May-23			Bond Future	113.85	113.8643	113.8489	113.8643	16,909.00
06/04/2023	2046 On 03-August-23			Bond Future	116.24	116.2289	116.2360	116.2289	391.00
06/04/2023	2046 On 02-November-23			Bond Future	116.64	116.6071	116.6439	116.6071	0.00
06/04/2023	2046 On 01-February-24			Bond Future	119.16	119.0350	119.1587	119.0350	0.00
06/04/2023	2046 On 02-May-24			Bond Future	119.56	119.3112	119.5560	119.3112	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
06/04/2023	2050 On 04-May-23			Bond Future	117.14	117.1607	117.1448	117.1607	13,664.00
06/04/2023	2050 On 03-August-23			Bond Future	117.42	117.4113	117.4181	117.4113	1,148.00
06/04/2023	2050 On 02-November-23			Bond Future	119.94	119.8973	119.9364	119.8973	0.00
06/04/2023	2050 On 01-February-24			Bond Future	120.28	120.1556	120.2817	120.1556	0.00
06/04/2023	2050 On 02-May-24			Bond Future	122.84	122.5915	122.8429	122.5915	0.00
06/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	AL37 On 04-May-23			Index Future	884.76	886.7790	884.7610	886.7790	0.00
06/04/2023	AL37 On 03-August-23			Index Future	903.10	904.9790	903.1010	904.9790	0.00
06/04/2023	AL37 On 02-November-23			Index Future	922.26	923.9270	922.2580	923.9270	0.00
06/04/2023	AL37 On 01-February-24			Index Future	941.94	942.9590	941.9350	942.9590	0.00
06/04/2023	AL37 On 02-May-24			Index Future	961.80	961.8860	961.7980	961.8860	0.00
06/04/2023	AL7T On 04-May-23			Index Future	1017.34	1022.6970	1017.3350	1022.6970	0.00
06/04/2023	AL7T On 03-August-23			Index Future	1038.42	1043.6860	1038.4230	1043.6860	0.00
06/04/2023	AL7T On 02-November-23			Index Future	1060.45	1065.5390	1060.4490	1065.5390	0.00
06/04/2023	AL7T On 01-February-24			Index Future	1083.08	1087.4870	1083.0750	1087.4870	0.00
06/04/2023	AL7T On 02-May-24			Index Future	1105.91	1109.3160	1105.9140	1109.3160	0.00
06/04/2023	ALBI On 04-May-23			Index Future	889.40	893.5750	889.3990	893.5750	99.00
06/04/2023	ALBI On 03-August-23			Index Future	907.84	911.9150	907.8350	911.9150	0.00
06/04/2023	ALBI On 02-November-23			Index Future	927.09	931.0090	927.0910	931.0090	0.00
06/04/2023	ALBI On 01-February-24			Index Future	946.87	950.1860	946.8720	950.1860	0.00
06/04/2023	ALBI On 02-May-24			Index Future	966.84	969.2580	966.8390	969.2580	0.00
06/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2023	ES33 On 04-May-23			Bond Future	11.99	75.2785	74.8748	75.2785	0.00
06/04/2023	ES33 On 03-August-23			Bond Future	12.12	76.8418	76.4447	76.8418	350.00
06/04/2023	ES33 On 02-November-23			Bond Future	12.25	74.6726	74.2875	74.6726	0.00
06/04/2023	ES33 On 01-February-24			Bond Future	12.40	76.2265	75.8889	76.2265	0.00
06/04/2023	ES33 On 02-May-24			Bond Future	12.55	73.9745	73.7065	73.9745	0.00
06/04/2023	ES42 On 04-May-23			Bond Future	12.43	72.4201	71.9228	72.4201	0.00
06/04/2023	ES42 On 03-August-23			Bond Future	12.55	73.9241	73.4310	73.9241	4,000.00
06/04/2023	ES42 On 02-November-23			Bond Future	12.68	71.2265	70.7429	71.2265	0.00
06/04/2023	ES42 On 01-February-24			Bond Future	12.81	72.7079	72.2675	72.7079	0.00
06/04/2023	ES42 On 02-May-24			Bond Future	12.94	69.9181	69.5430	69.9181	0.00
06/04/2023	GOVI On 04-May-23			GOVI	876.82	880.9180	876.8150	880.9180	410.00
06/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	239350	28	24	28	0.00
06/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	239550	28	24	28	0.00
06/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	239450	28	24	28	0.00
06/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 03-August-23			GOVI	894.99	898.9980	894.9900	898.9980	430.00
06/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	577600	62	58	62	0.00
06/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	577700	62	58	62	0.00
06/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	577800	62	58	62	0.00
06/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 02-November-23			GOVI	913.98	917.8210	913.9750	917.8210	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
06/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	281750	32	28	32	0.00
06/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	281650	32	28	32	0.00
06/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	281550	32	28	32	0.00
06/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 01-February-24			GOVI	933.48	936.7260	933.4750	936.7260	0.00
06/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	534950	57	53	57	0.00
06/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	534850	57	53	57	0.00
06/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	534750	57	53	57	0.00
06/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 02-May-24			GOVI	953.16	955.5290	953.1600	955.5290	0.00
06/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	21900	5	2	5	0.00
06/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	21800	5	2	5	0.00
06/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	21700	5	2	5	0.00
06/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
06/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
06/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2023	IGOV On 04-May-23			Index Future	328.72	328.8860	328.7230	328.8860	654.00
06/04/2023	IGOV On 03-August-23			Index Future	335.62	335.7170	335.6180	335.7170	0.00
06/04/2023	IGOV On 02-November-23			Index Future	342.82	342.8260	342.8160	342.8260	0.00
06/04/2023	IGOV On 01-February-24			Index Future	350.21	349.9650	350.2070	349.9650	0.00
06/04/2023	IGOV On 02-May-24			Index Future	357.67	357.0650	357.6680	357.0650	0.00
06/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	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
06/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.97	92.0300	92.0350	92.0300	0.00
06/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.00	92.0200	92.0000	92.0200	0.00
06/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.21	91.8350	91.7950	91.8350	0.00
06/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.21	91.8200	91.7900	91.8200	0.00
06/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.27	91.7900	91.7300	91.7900	0.00
06/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.28	91.7600	91.7250	91.7600	0.00
06/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.14	91.9400	91.8600	91.9400	0.00
06/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.94	92.1600	92.0600	92.1600	0.00
06/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.67	92.3900	92.3300	92.3900	0.00
06/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.60	92.4900	92.4050	92.4900	0.00
06/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.5550	92.4600	92.5550	0.00
06/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.57	92.5150	92.4350	92.5150	0.00
06/04/2023	R035 On 04-May-23			Bond Future	11.20	87.0919	86.6588	87.0919	152,776.00
06/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	2	0	0	0	388.00
06/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	69	0	0	0	491.00
06/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3978	4	4	4	0.00
06/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	1318	2	1	2	0.00
06/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	3646	4	4	4	0.00
06/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	132	0	0	0	770.00
06/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	10434	11	10	11	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
06/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6902	7	7	7	0.00
06/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	1257	2	1	2	0.00
06/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	1287	2	1	2	0.00
06/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	167	0	0	0	388.00
06/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	850	1	1	1	770.00
06/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	1168	1	1	1	491.00
06/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1695	1	2	1	0.00
06/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	3701	3	4	3	0.00
06/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1176	1	1	1	0.00
06/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	30	0	0	0	388.00
06/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	2	0	0	0	491.00
06/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	3973	4	4	4	0.00
06/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	258	0	0	0	1,035.00
06/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1315	1	1	1	0.00
06/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	210	0	0	0	770.00
06/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1230	1	1	1	0.00
06/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1203	1	1	1	0.00
06/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	4712	4	5	4	0.00
06/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8287	8	8	8	0.00
06/04/2023	R035 On 03-August-23			Bond Future	11.30	88.8790	88.4544	88.8790	15,672.00
06/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	5133	6	5	6	0.00
06/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	5171	6	5	6	0.00
06/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	5210	6	5	6	0.00
06/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1351	1	1	1	0.00
06/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1365	1	1	1	0.00
06/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1379	1	1	1	0.00
06/04/2023	R035 On 02-November-23			Bond Future	11.40	86.2330	85.8230	86.2330	0.00
06/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	3759	4	4	4	0.00
06/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1737	2	2	2	400.00
06/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	8831	9	9	9	0.00
06/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3699	4	4	4	0.00
06/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3729	4	4	4	0.00
06/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2882	3	3	3	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3604	3	4	3	0.00
06/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3629	3	4	3	0.00
06/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1270	1	1	1	400.00
06/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6220	6	6	6	0.00
06/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4444	4	4	4	0.00
06/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3578	3	4	3	0.00
06/04/2023	R035 On 01-February-24			Bond Future	11.51	88.0082	87.6538	88.0082	0.00
06/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10982	11	11	11	0.00
06/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	6263	7	6	7	0.00
06/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	6332	7	6	7	0.00
06/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	3061	3	3	3	400.00
06/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1975	2	2	2	400.00
06/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	6297	7	6	7	0.00
06/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2680	3	3	3	0.00
06/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7007	7	7	7	0.00
06/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5202	5	5	5	0.00
06/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2696	3	3	3	0.00
06/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2663	3	3	3	0.00
06/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1211	1	1	1	400.00
06/04/2023	R035 On 02-May-24			Bond Future	11.62	85.2641	84.9905	85.2641	0.00
06/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3400	3	3	3	0.00
06/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3351	3	3	3	0.00
06/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3375	3	3	3	0.00
06/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5642	5	6	5	0.00
06/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5673	5	6	5	0.00
06/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5610	5	6	5	0.00
06/04/2023	R186 On 04-May-23			Bond Future	8.43	110.4839	110.3206	110.4839	86,187.00
06/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	493	1	0	1	200.00
06/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1461	2	1	2	0.00
06/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1486	2	1	2	0.00
06/04/2023	R186 On 04-May-23		Call	Bond Future	10321	10	10	10	0.00
06/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1512	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
06/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	232	0	0	0	0.00
06/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	226	0	0	0	0.00
06/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	239	0	0	0	0.00
06/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	727	1	1	1	200.00
06/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
06/04/2023	R186 On 03-August-23			Bond Future	8.44	107.4443	107.2994	107.4443	38,838.00
06/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	4041	4	4	4	0.00
06/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3990	4	4	4	0.00
06/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	4015	4	4	4	0.00
06/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	208	0	0	0	0.00
06/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	211	0	0	0	0.00
06/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	205	0	0	0	0.00
06/04/2023	R186 On 02-November-23			Bond Future	8.42	109.6941	109.5755	109.6941	1,109.00
06/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5651	6	6	6	0.00
06/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3308	3	3	3	0.00
06/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3329	3	3	3	0.00
06/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3350	3	3	3	0.00
06/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2835	3	3	3	1,715.00
06/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	656	1	1	1	0.00
06/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	662	1	1	1	0.00
06/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	819	1	1	1	0.00
06/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	668	1	1	1	0.00
06/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	247	0	0	0	1,715.00
06/04/2023	R186 On 01-February-24			Bond Future	8.39	106.6459	106.6050	106.6459	0.00
06/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3643	4	4	4	0.00
06/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3604	4	4	4	0.00
06/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3624	4	4	4	0.00
06/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	776	1	1	1	0.00
06/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	787	1	1	1	0.00
06/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	782	1	1	1	0.00
06/04/2023	R186 On 02-May-24			Bond Future	8.38	108.7809	108.8498	108.7809	0.00
06/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1248	1	1	1	0.00
06/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1260	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
06/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1271	1	1	1	0.00
06/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2149	2	2	2	0.00
06/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2161	2	2	2	0.00
06/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2174	2	2	2	0.00
06/04/2023	R197 On 04-May-23			Bond Future	336.16	336.2161	336.1579	336.2161	309.00
06/04/2023	R197 On 03-August-23			Bond Future	334.12	334.1145	334.1212	334.1145	0.00
06/04/2023	R197 On 02-November-23			Bond Future	341.29	341.1891	341.2873	341.1891	0.00
06/04/2023	R202 On 04-May-23			Bond Future	253.04	253.0729	253.0384	253.0729	4,947.00
06/04/2023	R202 On 03-August-23			Bond Future	253.52	253.5035	253.5183	253.5035	530.00
06/04/2023	R202 On 02-November-23			Bond Future	258.96	258.8711	258.9557	258.8711	0.00
06/04/2023	R202 On 01-February-24			Bond Future	259.59	259.3149	259.5871	259.3149	0.00
06/04/2023	R202 On 02-May-24			Bond Future	265.12	264.5725	265.1151	264.5725	0.00
06/04/2023	R209 On 04-May-23			Bond Future	11.23	67.5907	67.1583	67.5907	21,507.00
06/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	557	1	1	1	1,250.00
06/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	775	1	1	1	0.00
06/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1898	2	2	2	2,250.00
06/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	6058	6	6	6	0.00
06/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	3	0	0	0	500.00
06/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	69	0	0	0	4,500.00
06/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	732	1	1	1	0.00
06/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	754	1	1	1	0.00
06/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1405	1	1	1	0.00
06/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1435	1	1	1	0.00
06/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	3906	4	4	4	0.00
06/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	537	0	1	0	0.00
06/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	6655	6	7	6	0.00
06/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	22	0	0	0	9,750.00
06/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1376	1	1	1	0.00
06/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1725	2	2	2	8,250.00
06/04/2023	R209 On 03-August-23			Bond Future	11.32	68.9777	68.5498	68.9777	1,690.00
06/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	4330	5	4	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
06/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	1066	1	1	1	1,800.00
06/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	4263	5	4	5	0.00
06/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	4296	5	4	5	0.00
06/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	307	0	0	0	1,800.00
06/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7379	7	7	7	0.00
06/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1276	1	1	1	0.00
06/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4262	4	4	4	0.00
06/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1302	1	1	1	0.00
06/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1289	1	1	1	0.00
06/04/2023	R209 On 02-November-23			Bond Future	11.41	67.2696	66.8512	67.2696	594.00
06/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	3073	3	3	3	0.00
06/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	3047	3	3	3	0.00
06/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	3022	3	3	3	0.00
06/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3406	3	3	3	0.00
06/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3382	3	3	3	0.00
06/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3358	3	3	3	0.00
06/04/2023	R209 On 01-February-24			Bond Future	11.50	68.6543	68.2772	68.6543	0.00
06/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	5368	6	5	6	0.00
06/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	5398	6	5	6	0.00
06/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5428	6	5	6	0.00
06/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2408	2	2	2	0.00
06/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2424	2	2	2	0.00
06/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2439	2	2	2	0.00
06/04/2023	R209 On 02-May-24			Bond Future	11.60	66.8788	66.5635	66.8788	0.00
06/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2993	3	3	3	0.00
06/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2950	3	3	3	0.00
06/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2972	3	3	3	0.00
06/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5014	5	5	5	0.00
06/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5043	5	5	5	0.00
06/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	4986	5	5	5	0.00
06/04/2023	R210 On 04-May-23			Bond Future	224.46	224.4966	224.4613	224.4966	386.00
06/04/2023	R210 On 03-August-23			Bond Future	229.17	229.1585	229.1675	229.1585	371.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2023	R210 On 02-November-23			Bond Future	230.92	230.8536	230.9217	230.8536	0.00
06/04/2023	R210 On 01-February-24			Bond Future	235.90	235.6607	235.9007	235.6607	0.00
06/04/2023	R210 On 02-May-24			Bond Future	237.68	237.2001	237.6805	237.2001	0.00
06/04/2023	R213 On 04-May-23			Bond Future	10.27	84.4346	84.0575	84.4346	32,639.00
06/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2452	3	2	3	0.00
06/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2489	3	2	3	0.00
06/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2527	3	3	3	0.00
06/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	294	0	0	0	0.00
06/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	302	0	0	0	0.00
06/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	309	0	0	0	0.00
06/04/2023	R213 On 03-August-23			Bond Future	10.34	86.1672	85.7992	86.1672	0.00
06/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5993	6	6	6	0.00
06/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	6029	6	6	6	0.00
06/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	6065	6	6	6	0.00
06/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	445	0	0	0	0.00
06/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	440	0	0	0	0.00
06/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	451	0	0	0	0.00
06/04/2023	R213 On 02-November-23			Bond Future	10.43	84.4166	84.0639	84.4166	566.00
06/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4558	5	5	5	0.00
06/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4588	5	5	5	0.00
06/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4618	5	5	5	0.00
06/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1547	1	2	1	0.00
06/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1559	1	2	1	0.00
06/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1572	1	2	1	0.00
06/04/2023	R213 On 01-February-24			Bond Future	10.51	86.1546	85.8572	86.1546	0.00
06/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	6330	7	6	7	0.00
06/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	6268	6	6	6	0.00
06/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	6299	7	6	7	0.00
06/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1293	1	1	1	0.00
06/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1302	1	1	1	0.00
06/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1284	1	1	1	0.00
06/04/2023	R213 On 02-May-24			Bond Future	10.60	84.3264	84.1092	84.3264	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
06/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2490	3	2	3	0.00
06/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2510	3	3	3	0.00
06/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2531	3	3	3	0.00
06/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	3829	4	4	4	0.00
06/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	3852	4	4	4	0.00
06/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	3875	4	4	4	0.00
06/04/2023	R214 On 04-May-23			Bond Future	11.57	63.7885	63.3182	63.7885	17,430.00
06/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	682	1	1	1	0.00
06/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	643	1	1	1	0.00
06/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	662	1	1	1	0.00
06/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1703	1	2	1	0.00
06/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1737	2	2	2	0.00
06/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1670	1	2	1	0.00
06/04/2023	R214 On 03-August-23			Bond Future	11.66	65.0974	64.6302	65.0974	2,980.00
06/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	4069	4	4	4	0.00
06/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	4004	4	4	4	0.00
06/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	4037	4	4	4	0.00
06/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1597	1	2	1	0.00
06/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1612	1	2	1	0.00
06/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1581	1	2	1	0.00
06/04/2023	R214 On 02-November-23			Bond Future	11.75	63.1596	62.6997	63.1596	0.00
06/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2587	3	3	3	0.00
06/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	2634	3	3	3	0.00
06/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2611	3	3	3	0.00
06/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4117	4	4	4	0.00
06/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4146	4	4	4	0.00
06/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4088	4	4	4	0.00
06/04/2023	R214 On 01-February-24			Bond Future	11.85	64.4597	64.0372	64.4597	0.00
06/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4669	5	5	5	0.00
06/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4697	5	5	5	0.00
06/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4726	5	5	5	0.00
06/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3199	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
06/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3218	3	3	3	0.00
06/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3238	3	3	3	0.00
06/04/2023	R214 On 02-May-24			Bond Future	11.95	62.4501	62.0832	62.4501	0.00
06/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	3130	3	3	3	0.00
06/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	3086	3	3	3	0.00
06/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	3108	3	3	3	0.00
06/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5529	5	6	5	0.00
06/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5559	5	6	5	0.00
06/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5499	5	5	5	0.00
06/04/2023	R248 On 04-May-23			Bond Future	11.73	78.3112	77.7374	78.3112	75,798.00
06/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	432	1	0	1	0.00
06/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	448	1	0	1	0.00
06/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	3	0	0	0	1,500.00
06/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	170	0	0	0	1,500.00
06/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	465	1	0	1	0.00
06/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	2936	3	3	3	0.00
06/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	9321	9	9	9	0.00
06/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	2987	3	3	3	0.00
06/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4350	4	4	4	0.00
06/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3039	3	3	3	0.00
06/04/2023	R248 On 03-August-23			Bond Future	11.83	79.9180	79.3481	79.9180	167,550.00
06/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	4150	5	4	5	0.00
06/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	4113	5	4	5	0.00
06/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	4187	5	4	5	0.00
06/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2452	2	2	2	0.00
06/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2498	2	2	2	0.00
06/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2475	2	2	2	0.00
06/04/2023	R248 On 02-November-23			Bond Future	11.92	77.1480	76.5871	77.1480	0.00
06/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2953	3	3	3	0.00
06/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2925	3	3	3	0.00
06/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2898	3	3	3	0.00
06/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5711	5	6	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
06/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5788	6	6	6	0.00
06/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5749	5	6	5	0.00
06/04/2023	R248 On 01-February-24			Bond Future	12.03	78.7359	78.2207	78.7359	0.00
06/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	5199	6	5	6	0.00
06/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	5166	6	5	6	0.00
06/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	5133	6	5	6	0.00
06/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4456	4	4	4	0.00
06/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4429	4	4	4	0.00
06/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4403	4	4	4	0.00
06/04/2023	R248 On 02-May-24			Bond Future	12.13	75.8693	75.4221	75.8693	13,000.00
06/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	3285	4	3	4	0.00
06/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	3261	4	3	4	0.00
06/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	3236	3	3	3	0.00
06/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7353	7	7	7	0.00
06/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7435	7	7	7	0.00
06/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7393	7	7	7	0.00