



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	2025 On 03-August-23			Bond Future	170.17	170.2234	170.1698	170.2234	6,305.00
30/06/2023	2025 On 02-November-23			Bond Future	173.96	174.0099	173.9591	174.0099	0.00
30/06/2023	2025 On 01-February-24			Bond Future	176.16	176.2161	176.1623	176.2161	0.00
30/06/2023	2025 On 02-May-24			Bond Future	180.24	180.3165	180.2359	180.3165	0.00
30/06/2023	2025 On 01-August-24			Bond Future	182.53	182.5834	182.5264	182.5834	0.00
30/06/2023	2029 On 03-August-23			Bond Future	122.99	123.2204	122.9924	123.2204	2,375.00
30/06/2023	2029 On 02-November-23			Bond Future	124.40	124.6295	124.3993	124.6295	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
30/06/2023	2029 On 01-February-24			Bond Future	127.26	127.4953	127.2582	127.4953	0.00
30/06/2023	2029 On 02-May-24			Bond Future	128.83	129.0926	128.8321	129.0926	0.00
30/06/2023	2029 On 01-August-24			Bond Future	131.79	132.0353	131.7866	132.0353	0.00
30/06/2023	2030 On 03-August-23			Bond Future	10.53	88.5407	10.5300	88.5407	80,370.00
30/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3626	4	3626	4	0.00
30/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	8269	8	8269	8	0.00
30/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	685	1	685	1	1,012.00
30/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1283	1	1283	1	350.00
30/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	3552	4	3552	4	0.00
30/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	9383	9	9383	9	0.00
30/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3589	4	3589	4	0.00
30/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	174	0	174	0	0.00
30/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	3	0	3	0	350.00
30/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	182	0	182	0	0.00
30/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	773	1	773	1	0.00
30/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	9	0	9	0	1,012.00
30/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1242	1	1242	1	0.00
30/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	178	0	178	0	0.00
30/06/2023	2030 On 02-November-23			Bond Future	10.61	90.4887	10.6084	90.4887	19,740.00
30/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6873	7	6873	7	0.00
30/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	3232	3	3232	3	500.00
30/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4570	5	4570	5	0.00
30/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2443	3	2443	3	0.00
30/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	766	1	766	1	500.00
30/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1978	2	1978	2	500.00
30/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	4138	4	4138	4	0.00
30/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2394	3	2394	3	0.00
30/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2419	3	2419	3	0.00
30/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	990	1	990	1	800.00
30/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1511	2	1511	2	500.00
30/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	467	1	467	1	800.00
30/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	4902	5	4902	5	0.00
30/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3256	3	3256	3	0.00

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30/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	1589	2	1589	2	0.00
30/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	1605	2	1605	2	0.00
30/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	815	1	815	1	500.00
30/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	315	0	315	0	500.00
30/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	1930	2	1930	2	0.00
30/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	3805	4	3805	4	0.00
30/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	1572	2	1572	2	0.00
30/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	2421	2	2421	2	0.00
30/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	698	1	698	1	800.00
30/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1144	1	1144	1	0.00
30/06/2023	2030 On 01-February-24			Bond Future	10.68	88.5423	10.6793	88.5423	0.00
30/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5543	6	5543	6	0.00
30/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	6270	6	6270	6	0.00
30/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	5217	5	5217	5	0.00
30/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3975	4	3975	4	0.00
30/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	4083	4	4083	4	0.00
30/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	4110	4	4110	4	0.00
30/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1870	2	1870	2	500.00
30/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1358	1	1358	1	400.00
30/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	798	1	798	1	400.00
30/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1121	1	1121	1	500.00
30/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	4138	4	4138	4	0.00
30/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	5513	6	5513	6	0.00
30/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1489	2	1489	2	200.00
30/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	3176	3	3176	3	0.00
30/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1171	1	1171	1	1,360.00
30/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1262	1	1262	1	500.00
30/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4043	4	4043	4	0.00
30/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	5396	5	5396	5	0.00
30/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	4362	4	4362	4	0.00
30/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4245	4	4245	4	0.00
30/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	3605	4	3605	4	0.00
30/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	964	1	964	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
30/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1417	1	1417	1	0.00
30/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	957	1	957	1	500.00
30/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	789	1	789	1	400.00
30/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	3848	4	3848	4	0.00
30/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3041	3	3041	3	0.00
30/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	1899	2	1899	2	700.00
30/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1429	1	1429	1	0.00
30/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1440	1	1440	1	0.00
30/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1487	2	1487	2	1,360.00
30/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1045	1	1045	1	200.00
30/06/2023	2030 On 02-May-24			Bond Future	10.76	90.5827	10.7577	90.5827	0.00
30/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	9273	9	9273	9	0.00
30/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3620	4	3620	4	500.00
30/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5767	6	5767	6	0.00
30/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1710	2	1710	2	1,000.00
30/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1256	1	1256	1	0.00
30/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	7029	7	7029	7	0.00
30/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2522	3	2522	3	500.00
30/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2937	3	2937	3	1,080.00
30/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1231	1	1231	1	0.00
30/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1071	1	1071	1	1,000.00
30/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1244	1	1244	1	0.00
30/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	4986	5	4986	5	0.00
30/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	5471	6	5471	6	0.00
30/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5015	5	5015	5	0.00
30/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	2695	3	2695	3	0.00
30/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3059	3	3059	3	0.00
30/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	992	1	992	1	1,080.00
30/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2225	2	2225	2	0.00
30/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	4958	5	4958	5	0.00
30/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4074	4	4074	4	0.00
30/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1314	1	1314	1	1,000.00
30/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	550	1	550	1	500.00

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30/06/2023	2030 On 01-August-24			Bond Future	10.85	88.6206	10.8494	88.6206	0.00
30/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	2195	2	2195	2	0.00
30/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	2161	2	2161	2	0.00
30/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	2178	2	2178	2	0.00
30/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	3962	4	3962	4	0.00
30/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	3984	4	3984	4	0.00
30/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	3941	4	3941	4	0.00
30/06/2023	2032 On 03-August-23			Bond Future	11.16	86.9119	11.1628	86.9119	119,279.00
30/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1992	2	1992	2	0.00
30/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	4138	4	4138	4	5,000.00
30/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	3161	3	3161	3	0.00
30/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	3122	3	3122	3	0.00
30/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	2170	2	2170	2	11,000.00
30/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
30/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	5	0	5	0	7,500.00
30/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	4305	4	4305	4	3,000.00
30/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	3201	3	3201	3	0.00
30/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2353	2	2353	2	0.00
30/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3725	4	3725	4	5,000.00
30/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	235	0	235	0	0.00
30/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	495	1	495	1	7,500.00
30/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	311	0	311	0	0.00
30/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	173	0	173	0	3,000.00
30/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	4348	4	4348	4	0.00
30/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8084	8	8084	8	0.00
30/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	549	1	549	1	11,000.00
30/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	325	0	325	0	0.00
30/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	318	0	318	0	0.00
30/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	189	0	189	0	0.00
30/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	609	1	609	1	7,500.00
30/06/2023	2032 On 02-November-23			Bond Future	11.26	84.6610	11.2584	84.6610	75,924.00
30/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3807	4	3807	4	0.00
30/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	5427	5	5427	5	0.00

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30/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2238	2	2238	2	0.00
30/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1904	2	1904	2	500.00
30/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2213	2	2213	2	0.00
30/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2364	2	2364	2	0.00
30/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	4195	4	4195	4	0.00
30/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2263	2	2263	2	0.00
30/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1157	1	1157	1	500.00
30/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	974	1	974	1	500.00
30/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4238	4	4238	4	0.00
30/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	2711	3	2711	3	0.00
30/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2351	3	2351	3	0.00
30/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1211	1	1211	1	0.00
30/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2262	2	2262	2	500.00
30/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	3823	4	3823	4	0.00
30/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2396	3	2396	3	0.00
30/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2373	3	2373	3	0.00
30/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	830	1	830	1	500.00
30/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1371	2	1371	2	500.00
30/06/2023	2032 On 01-February-24			Bond Future	11.35	86.5883	11.3465	86.5883	0.00
30/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6853	7	6853	7	0.00
30/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	4396	4	4396	4	0.00
30/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1737	2	1737	2	1,200.00
30/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	6452	6	6452	6	0.00
30/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	7226	7	7226	7	0.00
30/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	756	1	756	1	1,200.00
30/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	4337	4	4337	4	0.00
30/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	4367	4	4367	4	0.00
30/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1774	2	1774	2	200.00
30/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2403	2	2403	2	500.00
30/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	4104	4	4104	4	0.00
30/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1454	2	1454	2	500.00
30/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2251	2	2251	2	200.00
30/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	3609	4	3609	4	0.00

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30/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2108	2	2108	2	0.00
30/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2124	2	2124	2	0.00
30/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	7295	7	7295	7	0.00
30/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1092	1	1092	1	500.00
30/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	4529	5	4529	5	0.00
30/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2093	2	2093	2	0.00
30/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	4468	5	4468	5	0.00
30/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5077	5	5077	5	0.00
30/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1185	1	1185	1	1,200.00
30/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1295	1	1295	1	200.00
30/06/2023	2032 On 02-May-24			Bond Future	11.44	84.4201	11.4382	84.4201	0.00
30/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	9110	9	9110	9	0.00
30/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2498	2	2498	2	500.00
30/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	3079	3	3079	3	1,550.00
30/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1534	2	1534	2	0.00
30/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1595	2	1595	2	500.00
30/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1519	2	1519	2	0.00
30/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7611	8	7611	8	0.00
30/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	8539	8	8539	8	0.00
30/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	2050	2	2050	2	1,000.00
30/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1549	2	1549	2	0.00
30/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1690	2	1690	2	1,550.00
30/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1288	1	1288	1	1,000.00
30/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	6389	7	6389	7	0.00
30/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5381	5	5381	5	0.00
30/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	5675	6	5675	6	0.00
30/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	4737	5	4737	5	0.00
30/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1075	1	1075	1	500.00
30/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	5741	6	5741	6	0.00
30/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	5576	6	5576	6	0.00
30/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	5708	6	5708	6	0.00
30/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3482	4	3482	4	0.00
30/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4103	4	4103	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
30/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	965	1	965	1	1,550.00
30/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1286	1	1286	1	1,000.00
30/06/2023	2032 On 01-August-24			Bond Future	11.54	86.3236	11.5396	86.3236	0.00
30/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2585	3	2585	3	0.00
30/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2606	3	2606	3	0.00
30/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2626	3	2626	3	0.00
30/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4382	4	4382	4	0.00
30/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4407	5	4407	5	0.00
30/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4432	5	4432	5	0.00
30/06/2023	2033 On 03-August-23			Bond Future	116.30	115.8534	116.2965	115.8534	7,167.00
30/06/2023	2033 On 02-November-23			Bond Future	117.46	117.0059	117.4615	117.0059	0.00
30/06/2023	2033 On 01-February-24			Bond Future	120.16	119.6963	120.1609	119.6963	0.00
30/06/2023	2033 On 02-May-24			Bond Future	121.48	121.0172	121.4756	121.0172	0.00
30/06/2023	2033 On 01-August-24			Bond Future	124.26	123.7758	124.2615	123.7758	0.00
30/06/2023	2037 On 03-August-23			Bond Future	12.11	76.4206	12.1097	76.4206	133,557.00
30/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
30/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1442	1	1442	1	0.00
30/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	25	0	25	0	1,800.00
30/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1385	1	1385	1	0.00
30/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1413	1	1413	1	0.00
30/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1304	1	1304	1	0.00
30/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1329	1	1329	1	0.00
30/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6363	6	6363	6	0.00
30/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1279	1	1279	1	0.00
30/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	10736	11	10736	11	0.00
30/06/2023	2037 On 02-November-23			Bond Future	12.22	78.1019	12.2170	78.1019	14,897.00
30/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1149	1	1149	1	0.00
30/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2133	2	2133	2	750.00
30/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1132	1	1132	1	0.00
30/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3587	4	3587	4	750.00
30/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8679	9	8679	9	0.00
30/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1166	1	1166	1	0.00
30/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	4792	5	4792	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
30/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	4753	5	4753	5	0.00
30/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	524	1	524	1	750.00
30/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2006	2	2006	2	0.00
30/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3188	3	3188	3	0.00
30/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	4713	5	4713	5	0.00
30/06/2023	2037 On 01-February-24			Bond Future	12.32	75.6233	12.3214	75.6233	0.00
30/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8878	9	8878	9	0.00
30/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3446	3	3446	3	0.00
30/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3474	3	3474	3	0.00
30/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2857	3	2857	3	2,500.00
30/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5357	5	5357	5	0.00
30/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3503	4	3503	4	0.00
30/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3458	4	3458	4	0.00
30/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4078	4	4078	4	0.00
30/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2278	2	2278	2	2,500.00
30/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1129	1	1129	1	2,500.00
30/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3482	4	3482	4	0.00
30/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3506	4	3506	4	0.00
30/06/2023	2037 On 02-May-24			Bond Future	12.43	77.3659	12.4306	77.3659	0.00
30/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1749	2	1749	2	0.00
30/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1764	2	1764	2	0.00
30/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1779	2	1779	2	0.00
30/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7153	7	7153	7	0.00
30/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7112	7	7112	7	0.00
30/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7070	7	7070	7	0.00
30/06/2023	2037 On 01-August-24			Bond Future	12.55	74.8546	12.5505	74.8546	0.00
30/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3146	3	3146	3	0.00
30/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3123	3	3123	3	0.00
30/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3100	3	3100	3	0.00
30/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5477	6	5477	6	0.00
30/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5447	6	5447	6	0.00
30/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5418	6	5418	6	0.00
30/06/2023	2038 On 03-August-23			Bond Future	125.97	125.2290	125.9696	125.2290	3,059.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2023	2038 On 02-November-23			Bond Future	128.77	128.0146	128.7747	128.0146	1,706.00
30/06/2023	2038 On 01-February-24			Bond Future	129.72	128.9389	129.7152	128.9389	0.00
30/06/2023	2038 On 02-May-24			Bond Future	132.71	131.9392	132.7147	131.9392	0.00
30/06/2023	2038 On 01-August-24			Bond Future	133.68	132.8721	133.6844	132.8721	0.00
30/06/2023	2040 On 03-August-23			Bond Future	12.35	76.7027	12.3457	76.7027	126,697.00
30/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1070	1	1070	1	0.00
30/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1095	1	1095	1	0.00
30/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1121	1	1121	1	0.00
30/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	1781	2	1781	2	0.00
30/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	1846	2	1846	2	0.00
30/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	1813	2	1813	2	0.00
30/06/2023	2040 On 02-November-23			Bond Future	12.46	78.3903	12.4557	78.3903	6,490.00
30/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1235	1	1235	1	128.00
30/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	900	1	900	1	0.00
30/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3281	3	3281	3	128.00
30/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7111	7	7111	7	0.00
30/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	870	1	870	1	0.00
30/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	885	1	885	1	0.00
30/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	5924	6	5924	6	0.00
30/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6017	6	6017	6	0.00
30/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	926	1	926	1	128.00
30/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2482	3	2482	3	0.00
30/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5039	5	5039	5	0.00
30/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	5970	6	5970	6	0.00
30/06/2023	2040 On 01-February-24			Bond Future	12.56	75.6678	12.5633	75.6678	28.00
30/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3099	3	3099	3	0.00
30/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3045	3	3045	3	0.00
30/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3072	3	3072	3	0.00
30/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4315	4	4315	4	0.00
30/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4344	4	4344	4	0.00
30/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4286	4	4286	4	0.00
30/06/2023	2040 On 02-May-24			Bond Future	12.68	77.4115	12.6751	77.4115	0.00
30/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1854	2	1854	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
30/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1823	2	1823	2	0.00
30/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1839	2	1839	2	0.00
30/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7924	8	7924	8	0.00
30/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8015	8	8015	8	0.00
30/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	7970	8	7970	8	0.00
30/06/2023	2040 On 01-August-24			Bond Future	12.80	74.6507	12.7974	74.6507	0.00
30/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3475	3	3475	3	0.00
30/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3499	4	3499	4	0.00
30/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3524	4	3524	4	0.00
30/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6022	6	6022	6	0.00
30/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6053	6	6053	6	0.00
30/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6085	6	6085	6	0.00
30/06/2023	2044 On 03-August-23			Bond Future	12.39	73.0510	12.3889	73.0510	84,947.00
30/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	226	0	226	0	4,553.00
30/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1770	2	1770	2	0.00
30/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	853	1	853	1	0.00
30/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	528	1	528	1	0.00
30/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	831	1	831	1	0.00
30/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	809	1	809	1	0.00
30/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2193	2	2193	2	0.00
30/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2155	2	2155	2	0.00
30/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	2803	3	2803	3	4,754.00
30/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2118	2	2118	2	0.00
30/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1141	1	1141	1	9,106.00
30/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4026	4	4026	4	3,076.00
30/06/2023	2044 On 02-November-23			Bond Future	12.49	74.6583	12.4946	74.6583	670.00
30/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	792	1	792	1	0.00
30/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	806	1	806	1	0.00
30/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	820	1	820	1	0.00
30/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6341	7	6341	7	0.00
30/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6391	7	6391	7	0.00
30/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6440	7	6440	7	0.00
30/06/2023	2044 On 01-February-24			Bond Future	12.60	71.9760	12.5977	71.9760	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
30/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2773	3	2773	3	0.00
30/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2799	3	2799	3	0.00
30/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2825	3	2825	3	0.00
30/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4562	5	4562	5	0.00
30/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4594	5	4594	5	0.00
30/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4625	5	4625	5	0.00
30/06/2023	2044 On 02-May-24			Bond Future	12.70	73.6346	12.7045	73.6346	0.00
30/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1889	2	1889	2	0.00
30/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1905	2	1905	2	0.00
30/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1922	2	1922	2	0.00
30/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	7960	8	7960	8	0.00
30/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8006	8	8006	8	0.00
30/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8052	8	8052	8	0.00
30/06/2023	2044 On 01-August-24			Bond Future	12.82	70.9138	12.8210	70.9138	0.00
30/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3445	3	3445	3	0.00
30/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3397	3	3397	3	0.00
30/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3421	3	3421	3	0.00
30/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6369	7	6369	7	0.00
30/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6403	7	6403	7	0.00
30/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6336	7	6336	7	0.00
30/06/2023	2046 On 03-August-23			Bond Future	110.93	109.9064	110.9320	109.9064	12,882.00
30/06/2023	2046 On 02-November-23			Bond Future	111.31	110.2584	111.3095	110.2584	4,626.00
30/06/2023	2046 On 01-February-24			Bond Future	113.87	112.7939	113.8679	112.7939	0.00
30/06/2023	2046 On 02-May-24			Bond Future	114.35	113.2667	114.3499	113.2667	0.00
30/06/2023	2046 On 01-August-24			Bond Future	116.97	115.8477	116.9715	115.8477	0.00
30/06/2023	2050 On 03-August-23			Bond Future	110.53	109.3875	110.5281	109.3875	10,740.00
30/06/2023	2050 On 02-November-23			Bond Future	112.99	111.8207	112.9892	111.8207	3,364.00
30/06/2023	2050 On 01-February-24			Bond Future	113.34	112.1437	113.3383	112.1437	0.00
30/06/2023	2050 On 02-May-24			Bond Future	115.96	114.7532	115.9589	114.7532	0.00
30/06/2023	2050 On 01-August-24			Bond Future	116.31	115.0569	116.3072	115.0569	0.00
30/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2023	AL37 On 03-August-23			Index Future	882.42	883.1430	882.4200	883.1430	0.00
30/06/2023	AL37 On 02-November-23			Index Future	901.85	902.5710	901.8520	902.5710	0.00
30/06/2023	AL37 On 01-February-24			Index Future	922.37	923.1130	922.3660	923.1130	0.00
30/06/2023	AL37 On 02-May-24			Index Future	943.49	944.3870	943.4900	944.3870	0.00
30/06/2023	AL37 On 01-August-24			Index Future	964.93	965.7220	964.9340	965.7220	0.00
30/06/2023	AL7T On 03-August-23			Index Future	1007.23	1006.1770	1007.2270	1006.1770	0.00
30/06/2023	AL7T On 02-November-23			Index Future	1029.41	1028.3120	1029.4080	1028.3120	0.00
30/06/2023	AL7T On 01-February-24			Index Future	1052.82	1051.7150	1052.8230	1051.7150	0.00
30/06/2023	AL7T On 02-May-24			Index Future	1076.94	1075.9530	1076.9350	1075.9530	0.00
30/06/2023	AL7T On 01-August-24			Index Future	1101.41	1100.2600	1101.4110	1100.2600	0.00
30/06/2023	ALBI On 03-August-23			Index Future	880.25	879.3980	880.2450	879.3980	106.00
30/06/2023	ALBI On 02-November-23			Index Future	899.63	898.7440	899.6300	898.7440	0.00
30/06/2023	ALBI On 01-February-24			Index Future	920.09	919.1990	920.0940	919.1990	0.00
30/06/2023	ALBI On 02-May-24			Index Future	941.17	940.3830	941.1660	940.3830	0.00
30/06/2023	ALBI On 01-August-24			Index Future	962.56	961.6270	962.5560	961.6270	0.00
30/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C214 On 28-February-41			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
30/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2023	ES33 On 03-August-23			Bond Future	12.61	74.1681	12.6084	74.1681	350.00
30/06/2023	ES33 On 02-November-23			Bond Future	12.75	72.0194	12.7495	72.0194	0.00
30/06/2023	ES33 On 01-February-24			Bond Future	12.89	73.6757	12.8897	73.6757	0.00
30/06/2023	ES33 On 02-May-24			Bond Future	13.03	71.5891	13.0319	71.5891	0.00
30/06/2023	ES33 On 01-August-24			Bond Future	13.18	73.2185	13.1842	73.2185	0.00
30/06/2023	ES42 On 03-August-23			Bond Future	13.06	70.6205	13.0559	70.6205	4,000.00
30/06/2023	ES42 On 02-November-23			Bond Future	13.19	67.9279	13.1905	67.9279	0.00
30/06/2023	ES42 On 01-February-24			Bond Future	13.32	69.4904	13.3178	69.4904	0.00
30/06/2023	ES42 On 02-May-24			Bond Future	13.45	66.8442	13.4517	66.8442	0.00
30/06/2023	ES42 On 01-August-24			Bond Future	13.59	68.3639	13.5915	68.3639	0.00
30/06/2023	GOVI On 03-August-23			GOVI	867.66	866.8230	867.6630	866.8230	832.00
30/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	304330	30	304330	30	0.00
30/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	304530	30	304530	30	0.00
30/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	304430	30	304430	30	0.00
30/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 02-November-23			GOVI	886.77	885.8920	886.7710	885.8920	0.00
30/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	9710	0	9710	0	0.00
30/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	9610	0	9610	0	0.00
30/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	9510	0	9510	0	0.00
30/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 02-November-23	885.82	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
30/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 01-February-24			GOVI	906.94	906.0540	906.9410	906.0540	0.00
30/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	269610	26	269610	26	0.00
30/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	269510	26	269510	26	0.00
30/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	269410	26	269410	26	0.00
30/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 02-May-24			GOVI	927.71	926.9350	927.7120	926.9350	0.00
30/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	232580	24	232580	24	0.00
30/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	232680	24	232680	24	0.00
30/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	232780	24	232780	24	0.00
30/06/2023	GOVI On 01-August-24			GOVI	948.80	947.8760	948.7970	947.8760	0.00
30/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	54270	5	54270	5	0.00
30/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	54170	4	54170	4	0.00
30/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	54070	4	54070	4	0.00
30/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
30/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
30/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2023	IGOV On 03-August-23			Index Future	325.87	324.3780	325.8740	324.3780	481.00
30/06/2023	IGOV On 02-November-23			Index Future	333.13	331.5930	333.1300	331.5930	16.00
30/06/2023	IGOV On 01-February-24			Index Future	340.79	339.2180	340.7860	339.2180	0.00
30/06/2023	IGOV On 02-May-24			Index Future	348.67	347.1110	348.6660	347.1110	0.00
30/06/2023	IGOV On 01-August-24			Index Future	356.67	355.0270	356.6650	355.0270	0.00
30/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
30/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.52	91.4950	8.5150	91.4950	0.00
30/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.67	91.3450	8.6650	91.3450	0.00
30/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.71	91.2900	8.7050	91.2900	0.00
30/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.73	91.2800	8.7250	91.2800	0.00
30/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.72	91.2800	8.7200	91.2800	0.00
30/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.73	91.2750	8.7250	91.2750	0.00
30/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.65	91.3400	8.6500	91.3400	0.00
30/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.52	91.4950	8.5150	91.4950	0.00
30/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.6150	8.3900	91.6150	0.00
30/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.7550	8.2650	91.7550	0.00
30/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.22	91.7950	8.2150	91.7950	0.00
30/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.20	91.7800	8.2000	91.7800	0.00
30/06/2023	R035 On 03-August-23			Bond Future	11.79	85.6233	11.7913	85.6233	63,534.00
30/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1217	1	1217	1	0.00
30/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1920	2	1920	2	0.00
30/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1954	2	1954	2	0.00
30/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1988	2	1988	2	0.00
30/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3979	4	3979	4	5,000.00
30/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	871	1	871	1	0.00
30/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	890	1	890	1	0.00
30/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	273	0	273	0	0.00
30/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	909	1	909	1	0.00
30/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	1441	2	1441	2	4,870.00
30/06/2023	R035 On 02-November-23			Bond Future	11.90	82.9966	11.9006	82.9966	110,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1460	2	1460	2	0.00
30/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2177	2	2177	2	750.00
30/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3663	4	3663	4	750.00
30/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	395	0	395	0	400.00
30/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5855	6	5855	6	0.00
30/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8790	9	8790	9	0.00
30/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	916	1	916	1	400.00
30/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1420	1	1420	1	0.00
30/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1440	1	1440	1	0.00
30/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4048	4	4048	4	0.00
30/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4084	4	4084	4	0.00
30/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	480	1	480	1	750.00
30/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1028	1	1028	1	400.00
30/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	7612	8	7612	8	0.00
30/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	1889	2	1889	2	0.00
30/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5213	5	5213	5	0.00
30/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3036	3	3036	3	0.00
30/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4013	4	4013	4	0.00
30/06/2023	R035 On 01-February-24			Bond Future	12.01	84.8859	12.0074	84.8859	0.00
30/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3976	4	3976	4	0.00
30/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1416	1	1416	1	400.00
30/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3916	4	3916	4	0.00
30/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8306	8	8306	8	0.00
30/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	789	1	789	1	400.00
30/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3946	4	3946	4	0.00
30/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3003	3	3003	3	0.00
30/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	8496	9	8496	9	0.00
30/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6233	6	6233	6	0.00
30/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3024	3	3024	3	0.00
30/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1209	1	1209	1	400.00
30/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	2981	3	2981	3	0.00
30/06/2023	R035 On 02-May-24			Bond Future	12.11	82.3270	12.1085	82.3270	0.00
30/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1863	2	1863	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
30/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1848	2	1848	2	0.00
30/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1832	2	1832	2	0.00
30/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	6734	7	6734	7	0.00
30/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	6694	7	6694	7	0.00
30/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6654	7	6654	7	0.00
30/06/2023	R035 On 01-August-24			Bond Future	12.22	84.1836	12.2168	84.1836	0.00
30/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	3104	3	3104	3	0.00
30/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	3128	3	3128	3	0.00
30/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	3151	3	3151	3	0.00
30/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5291	5	5291	5	0.00
30/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5262	5	5262	5	0.00
30/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5233	5	5233	5	0.00
30/06/2023	R053 On 03-August-23			Bond Future	12.39	97.7685	12.3871	97.7685	0.00
30/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3282	3	3282	3	0.00
30/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3331	3	3331	3	0.00
30/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3381	3	3381	3	0.00
30/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	973	1	973	1	0.00
30/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	993	1	993	1	0.00
30/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1014	1	1014	1	0.00
30/06/2023	R053 On 02-November-23			Bond Future	12.50	94.0535	12.4954	94.0535	1,349.00
30/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5222	5	5222	5	0.00
30/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5134	5	5134	5	0.00
30/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5178	5	5178	5	0.00
30/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	2866	3	2866	3	0.00
30/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	2891	3	2891	3	0.00
30/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	2840	3	2840	3	0.00
30/06/2023	R053 On 01-February-24			Bond Future	12.60	96.1948	12.5978	96.1948	0.00
30/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6275	6	6275	6	0.00
30/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6190	6	6190	6	0.00
30/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6232	6	6232	6	0.00
30/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	3877	4	3877	4	0.00
30/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	3929	4	3929	4	0.00
30/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	3903	4	3903	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
30/06/2023	R053 On 02-May-24			Bond Future	12.70	92.5446	12.7030	92.5446	0.00
30/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7039	7	7039	7	0.00
30/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7079	7	7079	7	0.00
30/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7119	7	7119	7	0.00
30/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4848	5	4848	5	0.00
30/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4821	5	4821	5	0.00
30/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4794	5	4794	5	0.00
30/06/2023	R053 On 01-August-24			Bond Future	12.81	94.6300	12.8145	94.6300	0.00
30/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7706	7	7706	7	0.00
30/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7627	7	7627	7	0.00
30/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7666	7	7666	7	0.00
30/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5455	6	5455	6	0.00
30/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5482	6	5482	6	0.00
30/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5428	6	5428	6	0.00
30/06/2023	R186 On 03-August-23			Bond Future	9.18	105.2140	9.1840	105.2140	57,931.00
30/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1726	2	1726	2	0.00
30/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1776	2	1776	2	0.00
30/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1751	2	1751	2	0.00
30/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	149	0	149	0	0.00
30/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	152	0	152	0	0.00
30/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	145	0	145	0	0.00
30/06/2023	R186 On 02-November-23			Bond Future	9.21	107.5286	9.2055	107.5286	34,730.00
30/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3465	4	3465	4	0.00
30/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1379	1	1379	1	0.00
30/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1363	1	1363	1	0.00
30/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	1021	1	1021	1	1,715.00
30/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1395	2	1395	2	0.00
30/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	868	1	868	1	0.00
30/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	890	1	890	1	0.00
30/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	879	1	879	1	0.00
30/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	228	0	228	0	1,715.00
30/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1172	1	1172	1	0.00
30/06/2023	R186 On 01-February-24			Bond Future	9.20	104.6646	9.2006	104.6646	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
30/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1832	2	1832	2	0.00
30/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1816	2	1816	2	0.00
30/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1799	2	1799	2	0.00
30/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1029	1	1029	1	0.00
30/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1046	1	1046	1	0.00
30/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1038	1	1038	1	0.00
30/06/2023	R186 On 02-May-24			Bond Future	9.19	107.0766	9.1880	107.0766	0.00
30/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	378	0	378	0	0.00
30/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2276	2	2276	2	2,030.00
30/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	374	0	374	0	0.00
30/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3431	4	3431	4	0.00
30/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	383	0	383	0	0.00
30/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3175	3	3175	3	0.00
30/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1023	1	1023	1	0.00
30/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	655	1	655	1	2,030.00
30/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3215	3	3215	3	0.00
30/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3195	3	3195	3	0.00
30/06/2023	R186 On 01-August-24			Bond Future	9.18	104.1813	9.1830	104.1813	0.00
30/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	1020	1	1020	1	0.00
30/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	1000	1	1000	1	0.00
30/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	1010	1	1010	1	0.00
30/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2055	2	2055	2	0.00
30/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2078	2	2078	2	0.00
30/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2067	2	2067	2	0.00
30/06/2023	R197 On 03-August-23			Bond Future	335.18	335.1890	335.1840	335.1890	44.00
30/06/2023	R197 On 02-November-23			Bond Future	342.65	342.6450	342.6477	342.6450	0.00
30/06/2023	R202 On 03-August-23			Bond Future	248.40	247.5517	248.3962	247.5517	5,336.00
30/06/2023	R202 On 02-November-23			Bond Future	253.93	253.0583	253.9274	253.0583	0.00
30/06/2023	R202 On 01-February-24			Bond Future	254.79	253.9076	254.7947	253.9076	0.00
30/06/2023	R202 On 02-May-24			Bond Future	260.69	259.8158	260.6865	259.8158	0.00
30/06/2023	R202 On 01-August-24			Bond Future	261.56	260.6267	261.5557	260.6267	0.00
30/06/2023	R209 On 03-August-23			Bond Future	11.84	65.9470	11.8428	65.9470	11,551.00
30/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	22	0	22	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1449	1	1449	1	0.00
30/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	215	0	215	0	7,000.00
30/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
30/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	17	0	17	0	1,800.00
30/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1394	1	1394	1	0.00
30/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1422	1	1422	1	0.00
30/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1590	2	1590	2	0.00
30/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	852	1	852	1	1,750.00
30/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3110	3	3110	3	0.00
30/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	945	1	945	1	0.00
30/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	9623	10	9623	10	0.00
30/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	984	1	984	1	0.00
30/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	964	1	964	1	0.00
30/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5501	6	5501	6	0.00
30/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	5763	6	5763	6	0.00
30/06/2023	R209 On 02-November-23			Bond Future	11.94	64.2441	11.9394	64.2441	9,344.00
30/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1080	1	1080	1	0.00
30/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1049	1	1049	1	0.00
30/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1064	1	1064	1	0.00
30/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	3950	4	3950	4	0.00
30/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	3984	4	3984	4	0.00
30/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	3916	4	3916	4	0.00
30/06/2023	R209 On 01-February-24			Bond Future	12.03	65.7067	12.0297	65.7067	0.00
30/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3253	3	3253	3	0.00
30/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3227	3	3227	3	0.00
30/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3279	3	3279	3	0.00
30/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	2773	3	2773	3	0.00
30/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	2793	3	2793	3	0.00
30/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	2813	3	2813	3	0.00
30/06/2023	R209 On 02-May-24			Bond Future	12.12	64.0666	12.1226	64.0666	0.00
30/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1570	2	1570	2	0.00
30/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1556	2	1556	2	0.00
30/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1543	2	1543	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
30/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6084	6	6084	6	0.00
30/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6048	6	6048	6	0.00
30/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6012	6	6012	6	0.00
30/06/2023	R209 On 01-August-24			Bond Future	12.22	65.5111	12.2223	65.5111	0.00
30/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2694	3	2694	3	0.00
30/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2674	3	2674	3	0.00
30/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2715	3	2715	3	0.00
30/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4647	5	4647	5	0.00
30/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4673	5	4673	5	0.00
30/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4699	5	4699	5	0.00
30/06/2023	R210 On 03-August-23			Bond Future	227.07	226.9188	227.0655	226.9188	421.00
30/06/2023	R210 On 02-November-23			Bond Future	228.95	228.7940	228.9494	228.7940	0.00
30/06/2023	R210 On 01-February-24			Bond Future	234.21	234.0550	234.2112	234.0550	0.00
30/06/2023	R210 On 02-May-24			Bond Future	236.37	236.2394	236.3664	236.2394	0.00
30/06/2023	R210 On 01-August-24			Bond Future	241.79	241.6237	241.7864	241.6237	0.00
30/06/2023	R213 On 03-August-23			Bond Future	10.93	83.1027	10.9302	83.1027	24,433.00
30/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	3160	3	3160	3	0.00
30/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	3196	3	3196	3	0.00
30/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	3233	3	3233	3	0.00
30/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	237	0	237	0	0.00
30/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	232	0	232	0	0.00
30/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	243	0	243	0	0.00
30/06/2023	R213 On 02-November-23			Bond Future	11.02	81.3735	11.0234	81.3735	3,000.00
30/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	3115	3	3115	3	750.00
30/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	7145	7	7145	7	0.00
30/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2288	2	2288	2	0.00
30/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	2264	2	2264	2	0.00
30/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2312	2	2312	2	0.00
30/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1878	2	1878	2	750.00
30/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2237	2	2237	2	0.00
30/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	1856	2	1856	2	0.00
30/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	1893	2	1893	2	0.00
30/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	1875	2	1875	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
30/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	345	0	345	0	750.00
30/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1354	1	1354	1	0.00
30/06/2023	R213 On 01-February-24			Bond Future	11.11	83.2258	11.1126	83.2258	0.00
30/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	4137	4	4137	4	0.00
30/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	4082	4	4082	4	0.00
30/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	4109	4	4109	4	0.00
30/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	1659	2	1659	2	0.00
30/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	1672	2	1672	2	0.00
30/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	1647	2	1647	2	0.00
30/06/2023	R213 On 02-May-24			Bond Future	11.20	81.5826	11.1957	81.5826	0.00
30/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1348	1	1348	1	0.00
30/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1361	1	1361	1	0.00
30/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1375	1	1375	1	0.00
30/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5135	5	5135	5	0.00
30/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5164	5	5164	5	0.00
30/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5194	5	5194	5	0.00
30/06/2023	R213 On 01-August-24			Bond Future	11.29	83.4230	11.2869	83.4230	0.00
30/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2386	2	2386	2	0.00
30/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2349	2	2349	2	0.00
30/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2368	2	2368	2	0.00
30/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4045	4	4045	4	0.00
30/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4067	4	4067	4	0.00
30/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4023	4	4023	4	0.00
30/06/2023	R214 On 03-August-23			Bond Future	12.19	61.8313	12.1933	61.8313	18,711.00
30/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1100	1	1100	1	0.00
30/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1052	1	1052	1	0.00
30/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1076	1	1076	1	0.00
30/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1284	1	1284	1	0.00
30/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1308	1	1308	1	0.00
30/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1259	1	1259	1	0.00
30/06/2023	R214 On 02-November-23			Bond Future	12.29	59.8883	12.2939	59.8883	12.00
30/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	771	1	771	1	0.00
30/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	796	1	796	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
30/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	783	1	783	1	0.00
30/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	4946	5	4946	5	0.00
30/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	4985	5	4985	5	0.00
30/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	4906	5	4906	5	0.00
30/06/2023	R214 On 01-February-24			Bond Future	12.39	61.2516	12.3923	61.2516	0.00
30/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2461	2	2461	2	0.00
30/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2484	3	2484	3	0.00
30/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2506	3	2506	3	0.00
30/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3607	4	3607	4	0.00
30/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3633	4	3633	4	0.00
30/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3658	4	3658	4	0.00
30/06/2023	R214 On 02-May-24			Bond Future	12.48	59.3563	12.4848	59.3563	0.00
30/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1612	2	1612	2	0.00
30/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1584	2	1584	2	0.00
30/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1598	2	1598	2	0.00
30/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6593	7	6593	7	0.00
30/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6632	7	6632	7	0.00
30/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6554	7	6554	7	0.00
30/06/2023	R214 On 01-August-24			Bond Future	12.58	60.6948	12.5826	60.6948	0.00
30/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	3043	3	3043	3	0.00
30/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	3064	3	3064	3	0.00
30/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	3086	3	3086	3	0.00
30/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4968	5	4968	5	0.00
30/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	4995	5	4995	5	0.00
30/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5022	5	5022	5	0.00
30/06/2023	R248 On 03-August-23			Bond Future	12.34	76.0128	12.3355	76.0128	97,118.00
30/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	813	1	813	1	0.00
30/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	834	1	834	1	0.00
30/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4940	5	4940	5	0.00
30/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1345	1	1345	1	1,100.00
30/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	337	0	337	0	1,100.00
30/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	857	1	857	1	0.00
30/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2186	2	2186	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
30/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3567	4	3567	4	0.00
30/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1551	2	1551	2	0.00
30/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	216	0	216	0	1,100.00
30/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2224	2	2224	2	0.00
30/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2263	3	2263	3	0.00
30/06/2023	R248 On 02-November-23			Bond Future	12.44	73.2384	12.4419	73.2384	169,112.00
30/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1322	1	1322	1	220.00
30/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	804	1	804	1	0.00
30/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3121	3	3121	3	220.00
30/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7128	7	7128	7	0.00
30/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	779	1	779	1	0.00
30/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	791	1	791	1	0.00
30/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6632	7	6632	7	0.00
30/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1015	1	1015	1	220.00
30/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5164	5	5164	5	0.00
30/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	2790	3	2790	3	0.00
30/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6739	7	6739	7	0.00
30/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6685	7	6685	7	0.00
30/06/2023	R248 On 01-February-24			Bond Future	12.55	74.9055	12.5464	74.9055	0.00
30/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2761	3	2761	3	0.00
30/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2710	3	2710	3	0.00
30/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2736	3	2736	3	0.00
30/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5030	5	5030	5	0.00
30/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5064	5	5064	5	0.00
30/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	4997	5	4997	5	0.00
30/06/2023	R248 On 02-May-24			Bond Future	12.64	72.1802	12.6449	72.1802	13,000.00
30/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1778	2	1778	2	0.00
30/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1747	2	1747	2	0.00
30/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1762	2	1762	2	0.00
30/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8807	9	8807	9	0.00
30/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8907	9	8907	9	0.00
30/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8857	9	8857	9	0.00
30/06/2023	R248 On 01-August-24			Bond Future	12.75	73.8076	12.7492	73.8076	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
30/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3752	4	3752	4	0.00
30/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3701	4	3701	4	0.00
30/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3726	4	3726	4	0.00
30/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6203	6	6203	6	0.00
30/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6236	6	6236	6	0.00
30/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6170	6	6170	6	0.00