



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: 14/06/2023 TO: 14/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	2025 On 03-August-23			Bond Future	171.86	171.7730	171.8555	171.7730	6,305.00
14/06/2023	2025 On 02-November-23			Bond Future	175.74	175.6540	175.7378	175.6540	0.00
14/06/2023	2025 On 01-February-24			Bond Future	178.06	177.9708	178.0562	177.9708	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
14/06/2023	2025 On 02-May-24			Bond Future	182.33	182.2438	182.3311	182.2438	0.00
14/06/2023	2025 On 01-August-24			Bond Future	184.68	184.5920	184.6817	184.5920	0.00
14/06/2023	2029 On 03-August-23			Bond Future	125.06	124.9966	125.0579	124.9966	2,275.00
14/06/2023	2029 On 02-November-23			Bond Future	126.55	126.4852	126.5475	126.4852	0.00
14/06/2023	2029 On 01-February-24			Bond Future	129.52	129.4528	129.5163	129.4528	0.00
14/06/2023	2029 On 02-May-24			Bond Future	131.25	131.1827	131.2476	131.1827	0.00
14/06/2023	2029 On 01-August-24			Bond Future	134.27	134.2081	134.2748	134.2081	0.00
14/06/2023	2030 On 03-August-23			Bond Future	10.75	87.4271	87.5836	87.4271	96,972.00
14/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3030	3	3	3	0.00
14/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7404	7	7	7	0.00
14/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	612	1	1	1	1,012.00
14/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1067	1	1	1	350.00
14/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2965	3	3	3	0.00
14/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8499	8	8	8	0.00
14/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2997	3	3	3	0.00
14/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	496	1	0	1	0.00
14/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	37	0	0	0	350.00
14/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	512	1	1	1	0.00
14/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1475	2	1	2	0.00
14/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	62	0	0	0	1,012.00
14/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2086	2	2	2	0.00
14/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	504	1	1	1	0.00
14/06/2023	2030 On 02-November-23			Bond Future	10.83	89.3817	89.5413	89.3817	312.00
14/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6218	6	6	6	0.00
14/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2872	3	3	3	500.00
14/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4075	4	4	4	0.00
14/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2185	2	2	2	0.00
14/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	784	1	1	1	500.00
14/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1787	2	2	2	500.00
14/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3682	4	4	4	0.00
14/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2142	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
14/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2163	2	2	2	0.00
14/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	965	1	1	1	800.00
14/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1398	1	1	1	500.00
14/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	544	1	1	1	800.00
14/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5889	6	6	6	0.00
14/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4140	4	4	4	0.00
14/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2243	2	2	2	0.00
14/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2263	2	2	2	0.00
14/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1269	1	1	1	500.00
14/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	569	1	1	1	500.00
14/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2649	3	3	3	0.00
14/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4733	5	5	5	0.00
14/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2223	2	2	2	0.00
14/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3218	3	3	3	0.00
14/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1112	1	1	1	800.00
14/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1694	2	2	2	0.00
14/06/2023	2030 On 01-February-24			Bond Future	10.90	87.4521	87.6153	87.4521	0.00
14/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5017	5	5	5	0.00
14/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5702	6	6	6	0.00
14/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4711	5	5	5	0.00
14/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3567	3	4	3	0.00
14/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3666	4	4	4	0.00
14/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3690	4	4	4	0.00
14/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1724	2	2	2	500.00
14/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1304	1	1	1	400.00
14/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	839	1	1	1	400.00
14/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1117	1	1	1	500.00
14/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3715	4	4	4	0.00
14/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4989	5	5	5	0.00
14/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1407	1	1	1	200.00
14/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2851	3	3	3	0.00
14/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1157	1	1	1	1,360.00
14/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1229	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4897	5	5	5	0.00
14/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6324	6	6	6	0.00
14/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5246	5	5	5	0.00
14/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5118	5	5	5	0.00
14/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4410	5	4	5	0.00
14/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1327	1	1	1	500.00
14/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1882	2	2	2	0.00
14/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1318	1	1	1	500.00
14/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1107	1	1	1	400.00
14/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4681	5	5	5	0.00
14/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3782	4	4	4	0.00
14/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2462	3	2	3	700.00
14/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1896	2	2	2	0.00
14/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1910	2	2	2	0.00
14/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1966	2	2	2	1,360.00
14/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1426	1	1	1	200.00
14/06/2023	2030 On 02-May-24			Bond Future	10.97	89.5333	89.7003	89.5333	0.00
14/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8695	9	9	9	0.00
14/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3258	3	3	3	500.00
14/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5264	5	5	5	0.00
14/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1573	2	2	2	1,000.00
14/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1210	1	1	1	0.00
14/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6471	6	6	6	0.00
14/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2272	2	2	2	500.00
14/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2637	3	3	3	1,080.00
14/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1190	1	1	1	0.00
14/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1050	1	1	1	1,000.00
14/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1200	1	1	1	0.00
14/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5771	6	6	6	0.00
14/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6279	6	6	6	0.00
14/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5802	6	6	6	0.00
14/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3224	3	3	3	0.00
14/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3638	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
14/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1262	1	1	1	1,080.00
14/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2692	3	3	3	0.00
14/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5740	6	6	6	0.00
14/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4765	5	5	5	0.00
14/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1640	2	2	2	1,000.00
14/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	801	1	1	1	500.00
14/06/2023	2030 On 01-August-24			Bond Future	11.07	87.5710	87.7420	87.5710	0.00
14/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	2022	2	2	2	0.00
14/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1992	2	2	2	0.00
14/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	2007	2	2	2	0.00
14/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4627	5	5	5	0.00
14/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4650	5	5	5	0.00
14/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4604	5	5	5	0.00
14/06/2023	2032 On 03-August-23			Bond Future	11.32	86.0629	86.2409	86.0629	117,733.00
14/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1810	2	2	2	0.00
14/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3685	4	4	4	5,000.00
14/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2815	3	3	3	0.00
14/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2780	3	3	3	0.00
14/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1961	2	2	2	11,000.00
14/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	0	0	1,500.00
14/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	60	0	0	0	7,500.00
14/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3836	4	4	4	3,000.00
14/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2850	3	3	3	0.00
14/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2116	2	2	2	0.00
14/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3315	3	3	3	5,000.00
14/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	599	1	1	1	0.00
14/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1033	1	1	1	7,500.00
14/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	736	1	1	1	0.00
14/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	479	1	0	1	3,000.00
14/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5178	5	5	5	0.00
14/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8861	9	9	9	0.00
14/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1115	1	1	1	11,000.00

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14/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	759	1	1	1	0.00
14/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	747	1	1	1	0.00
14/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	511	1	1	1	0.00
14/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1202	1	1	1	7,500.00
14/06/2023	2032 On 02-November-23			Bond Future	11.42	83.8232	84.0049	83.8232	65,800.00
14/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3554	0	4	0	0.00
14/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	5050	5	5	5	0.00
14/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2140	2	2	2	0.00
14/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1850	2	2	2	500.00
14/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2118	2	2	2	0.00
14/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2251	0	2	0	0.00
14/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3909	4	4	4	0.00
14/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2161	2	2	2	0.00
14/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1196	0	1	0	500.00
14/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	1044	1	1	1	500.00
14/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5072	5	5	5	0.00
14/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3422	4	3	4	0.00
14/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3014	3	3	3	0.00
14/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1690	2	2	2	0.00
14/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2913	0	3	0	500.00
14/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4626	0	5	0	0.00
14/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3066	3	3	3	0.00
14/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3040	3	3	3	0.00
14/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1218	1	1	1	500.00
14/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1882	0	2	0	500.00
14/06/2023	2032 On 01-February-24			Bond Future	11.51	85.7712	85.9568	85.7712	0.00
14/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6412	6	6	6	0.00
14/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	4081	4	4	4	0.00
14/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1671	2	2	2	1,200.00
14/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	6028	6	6	6	0.00
14/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6770	7	7	7	0.00
14/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	826	1	1	1	1,200.00
14/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	4025	4	4	4	0.00

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14/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	4053	4	4	4	0.00
14/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1704	2	2	2	200.00
14/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2262	2	2	2	500.00
14/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3806	4	4	4	0.00
14/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1438	1	1	1	500.00
14/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2695	3	3	3	200.00
14/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4210	4	4	4	0.00
14/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2535	3	3	3	0.00
14/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2553	3	3	3	0.00
14/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8107	8	8	8	0.00
14/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1377	1	1	1	500.00
14/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5204	5	5	5	0.00
14/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2518	3	3	3	0.00
14/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5139	5	5	5	0.00
14/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5802	6	6	6	0.00
14/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1485	2	1	2	1,200.00
14/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1613	2	2	2	200.00
14/06/2023	2032 On 02-May-24			Bond Future	11.59	83.6473	83.8373	83.6473	0.00
14/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8594	8	9	8	0.00
14/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2281	2	2	2	500.00
14/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2810	3	3	3	1,550.00
14/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1429	1	1	1	0.00
14/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1478	1	1	1	500.00
14/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1416	1	1	1	0.00
14/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7134	7	7	7	0.00
14/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	8037	8	8	8	0.00
14/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1870	2	2	2	1,000.00
14/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1441	1	1	1	0.00
14/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1555	2	2	2	1,550.00
14/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1209	1	1	1	1,000.00
14/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	6993	7	7	7	0.00
14/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5929	6	6	6	0.00
14/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6249	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5240	5	5	5	0.00
14/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1256	1	1	1	500.00
14/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6322	6	6	6	0.00
14/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6141	6	6	6	0.00
14/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6285	6	6	6	0.00
14/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3895	4	4	4	0.00
14/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4569	5	5	5	0.00
14/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1132	1	1	1	1,550.00
14/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1492	2	1	2	1,000.00
14/06/2023	2032 On 01-August-24			Bond Future	11.70	85.5550	85.7496	85.5550	0.00
14/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2416	2	2	2	0.00
14/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2434	2	2	2	0.00
14/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2453	2	2	2	0.00
14/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4897	5	5	5	0.00
14/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4924	5	5	5	0.00
14/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4951	5	5	5	0.00
14/06/2023	2033 On 03-August-23			Bond Future	118.15	118.2898	118.1480	118.2898	7,227.00
14/06/2023	2033 On 02-November-23			Bond Future	119.39	119.5345	119.3891	119.5345	0.00
14/06/2023	2033 On 01-February-24			Bond Future	122.19	122.3390	122.1900	122.3390	0.00
14/06/2023	2033 On 02-May-24			Bond Future	123.65	123.8029	123.6502	123.8029	0.00
14/06/2023	2033 On 01-August-24			Bond Future	126.50	126.6582	126.5023	126.6582	0.00
14/06/2023	2037 On 03-August-23			Bond Future	12.13	76.1189	76.3727	76.1189	132,161.00
14/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	7	0	0	0	1,800.00
14/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1745	2	2	2	0.00
14/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	104	0	0	0	1,800.00
14/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1689	2	2	2	0.00
14/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1717	2	2	2	0.00
14/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1717	2	2	2	0.00
14/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1743	2	2	2	0.00
14/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6551	7	7	7	0.00
14/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1692	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
14/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	10853	11	11	11	0.00
14/06/2023	2037 On 02-November-23			Bond Future	12.23	77.8207	78.0799	77.8207	481.00
14/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1329	1	1	1	0.00
14/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2311	2	2	2	750.00
14/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1311	1	1	1	0.00
14/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3743	4	4	4	750.00
14/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8733	9	9	9	0.00
14/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1347	1	1	1	0.00
14/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5059	5	5	5	0.00
14/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5020	5	5	5	0.00
14/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	664	1	1	1	750.00
14/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2248	2	2	2	0.00
14/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3453	4	3	4	0.00
14/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	4981	5	5	5	0.00
14/06/2023	2037 On 01-February-24			Bond Future	12.33	75.3723	75.6374	75.3723	0.00
14/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8966	9	9	9	0.00
14/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3606	3	4	3	0.00
14/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3634	4	4	4	0.00
14/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	3025	3	3	3	2,500.00
14/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5489	5	5	5	0.00
14/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3661	4	4	4	0.00
14/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3668	4	4	4	0.00
14/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4297	4	4	4	0.00
14/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2461	3	2	3	2,500.00
14/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1268	1	1	1	2,500.00
14/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3692	4	4	4	0.00
14/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3717	4	4	4	0.00
14/06/2023	2037 On 02-May-24			Bond Future	12.43	77.1663	77.4375	77.1663	0.00
14/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1773	2	2	2	0.00
14/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1788	2	2	2	0.00
14/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1803	2	2	2	0.00
14/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7161	7	7	7	0.00
14/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7120	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7078	7	7	7	0.00
14/06/2023	2037 On 01-August-24			Bond Future	12.55	74.6705	74.9483	74.6705	0.00
14/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3152	3	3	3	0.00
14/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3130	3	3	3	0.00
14/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3108	3	3	3	0.00
14/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5459	6	5	6	0.00
14/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5429	6	5	6	0.00
14/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5398	6	5	6	0.00
14/06/2023	2038 On 03-August-23			Bond Future	128.10	128.0327	128.0990	128.0327	3,019.00
14/06/2023	2038 On 02-November-23			Bond Future	130.99	130.9256	130.9928	130.9256	1,706.00
14/06/2023	2038 On 01-February-24			Bond Future	132.04	131.9676	132.0362	131.9676	0.00
14/06/2023	2038 On 02-May-24			Bond Future	135.21	135.1363	135.2063	135.1363	0.00
14/06/2023	2038 On 01-August-24			Bond Future	136.24	136.1653	136.2373	136.1653	0.00
14/06/2023	2040 On 03-August-23			Bond Future	12.30	76.6704	77.1129	76.6704	133,209.00
14/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1557	1	2	1	0.00
14/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1585	1	2	1	0.00
14/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1613	1	2	1	0.00
14/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2014	2	2	2	0.00
14/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2074	2	2	2	0.00
14/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2044	2	2	2	0.00
14/06/2023	2040 On 02-November-23			Bond Future	12.40	78.3847	78.8368	78.3847	0.00
14/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1594	1	2	1	128.00
14/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1217	1	1	1	0.00
14/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3743	3	4	3	128.00
14/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7563	7	8	7	0.00
14/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1183	1	1	1	0.00
14/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1200	1	1	1	0.00
14/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	5951	6	6	6	0.00
14/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6041	6	6	6	0.00
14/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1088	1	1	1	128.00
14/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2653	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
14/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5109	5	5	5	0.00
14/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	5996	6	6	6	0.00
14/06/2023	2040 On 01-February-24			Bond Future	12.50	75.6990	76.1614	75.6990	28.00
14/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3453	3	3	3	0.00
14/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3398	3	3	3	0.00
14/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3425	3	3	3	0.00
14/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4334	5	4	5	0.00
14/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4363	5	4	5	0.00
14/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4305	5	4	5	0.00
14/06/2023	2040 On 02-May-24			Bond Future	12.60	77.5008	77.9741	77.5008	0.00
14/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1962	2	2	2	0.00
14/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1930	2	2	2	0.00
14/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1946	2	2	2	0.00
14/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7621	8	8	8	0.00
14/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	7710	8	8	8	0.00
14/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	7666	8	8	8	0.00
14/06/2023	2040 On 01-August-24			Bond Future	12.72	74.7621	75.2465	74.7621	0.00
14/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3489	3	3	3	0.00
14/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3514	3	4	3	0.00
14/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3538	3	4	3	0.00
14/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5606	6	6	6	0.00
14/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5638	6	6	6	0.00
14/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5670	6	6	6	0.00
14/06/2023	2044 On 03-August-23			Bond Future	12.36	73.1672	73.4949	73.1672	81,128.00
14/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	527	0	1	0	4,553.00
14/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2296	2	2	2	0.00
14/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1329	1	1	1	0.00
14/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	944	1	1	1	0.00
14/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1304	1	1	1	0.00
14/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1280	1	1	1	0.00
14/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2486	3	2	3	0.00
14/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2452	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
14/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3041	3	3	3	4,754.00
14/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2418	3	2	3	0.00
14/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1491	2	1	2	9,106.00
14/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4149	4	4	4	3,076.00
14/06/2023	2044 On 02-November-23			Bond Future	12.46	74.8030	75.1378	74.8030	0.00
14/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	1071	1	1	1	0.00
14/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	1088	1	1	1	0.00
14/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1104	1	1	1	0.00
14/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6420	7	6	7	0.00
14/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6467	7	6	7	0.00
14/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6515	7	7	7	0.00
14/06/2023	2044 On 01-February-24			Bond Future	12.55	72.1594	72.5017	72.1594	0.00
14/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	3158	3	3	3	0.00
14/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3184	3	3	3	0.00
14/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3211	3	3	3	0.00
14/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4702	5	5	5	0.00
14/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4733	5	5	5	0.00
14/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4764	5	5	5	0.00
14/06/2023	2044 On 02-May-24			Bond Future	12.65	73.8770	74.2274	73.8770	0.00
14/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2165	2	2	2	0.00
14/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2182	2	2	2	0.00
14/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2199	2	2	2	0.00
14/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	7920	8	8	8	0.00
14/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	7965	8	8	8	0.00
14/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8010	8	8	8	0.00
14/06/2023	2044 On 01-August-24			Bond Future	12.76	71.1807	71.5394	71.1807	0.00
14/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3694	4	4	4	0.00
14/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3646	3	4	3	0.00
14/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3670	4	4	4	0.00
14/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6285	6	6	6	0.00
14/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6319	7	6	7	0.00
14/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6252	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	2046 On 03-August-23			Bond Future	113.67	113.2555	113.6673	113.2555	12,882.00
14/06/2023	2046 On 02-November-23			Bond Future	114.14	113.7160	114.1366	113.7160	4,626.00
14/06/2023	2046 On 01-February-24			Bond Future	116.81	116.3842	116.8145	116.3842	0.00
14/06/2023	2046 On 02-May-24			Bond Future	117.45	117.0131	117.4536	117.0131	0.00
14/06/2023	2046 On 01-August-24			Bond Future	120.16	119.7106	120.1616	119.7106	0.00
14/06/2023	2050 On 03-August-23			Bond Future	113.35	113.2760	113.3459	113.2760	10,740.00
14/06/2023	2050 On 02-November-23			Bond Future	115.91	115.8353	115.9065	115.8353	3,364.00
14/06/2023	2050 On 01-February-24			Bond Future	116.37	116.2942	116.3667	116.2942	0.00
14/06/2023	2050 On 02-May-24			Bond Future	119.16	119.0865	119.1606	119.0865	0.00
14/06/2023	2050 On 01-August-24			Bond Future	119.58	119.5063	119.5827	119.5063	0.00
14/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	AL37 On 03-August-23			Index Future	874.92	873.8370	874.9150	873.8370	0.00
14/06/2023	AL37 On 02-November-23			Index Future	894.47	893.3700	894.4690	893.3700	0.00
14/06/2023	AL37 On 01-February-24			Index Future	915.25	914.1220	915.2450	914.1220	0.00
14/06/2023	AL37 On 02-May-24			Index Future	937.02	935.8660	937.0150	935.8660	0.00
14/06/2023	AL37 On 01-August-24			Index Future	958.44	957.2610	958.4380	957.2610	0.00
14/06/2023	AL7T On 03-August-23			Index Future	1000.22	997.7430	1000.2190	997.7430	0.00
14/06/2023	AL7T On 02-November-23			Index Future	1022.57	1020.0450	1022.5730	1020.0450	0.00
14/06/2023	AL7T On 01-February-24			Index Future	1046.33	1043.7400	1046.3250	1043.7400	0.00
14/06/2023	AL7T On 02-May-24			Index Future	1071.21	1068.5680	1071.2120	1068.5680	0.00
14/06/2023	AL7T On 01-August-24			Index Future	1095.70	1092.9960	1095.7030	1092.9960	0.00
14/06/2023	ALBI On 03-August-23			Index Future	876.70	874.3360	876.6970	874.3360	106.00
14/06/2023	ALBI On 02-November-23			Index Future	896.29	893.8800	896.2900	893.8800	0.00
14/06/2023	ALBI On 01-February-24			Index Future	917.11	914.6440	917.1090	914.6440	0.00
14/06/2023	ALBI On 02-May-24			Index Future	938.92	936.4010	938.9230	936.4010	0.00
14/06/2023	ALBI On 01-August-24			Index Future	960.39	957.8070	960.3900	957.8070	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
14/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C253 On 31-March-53			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
14/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2023	ES33 On 03-August-23			Bond Future	12.66	73.7437	73.9779	73.7437	350.00
14/06/2023	ES33 On 02-November-23			Bond Future	12.80	71.6108	71.8501	71.6108	0.00
14/06/2023	ES33 On 01-February-24			Bond Future	12.94	73.2915	73.5362	73.2915	0.00
14/06/2023	ES33 On 02-May-24			Bond Future	13.06	71.2494	71.4998	71.2494	0.00
14/06/2023	ES33 On 01-August-24			Bond Future	13.22	72.8893	73.1458	72.8893	0.00
14/06/2023	ES42 On 03-August-23			Bond Future	13.06	70.5045	70.7716	70.5045	4,000.00
14/06/2023	ES42 On 02-November-23			Bond Future	13.19	67.8338	68.1067	67.8338	0.00
14/06/2023	ES42 On 01-February-24			Bond Future	13.31	69.4264	69.7055	69.4264	0.00
14/06/2023	ES42 On 02-May-24			Bond Future	13.43	66.8302	67.1160	66.8302	0.00
14/06/2023	ES42 On 01-August-24			Bond Future	13.57	68.3666	68.6593	68.3666	0.00
14/06/2023	GOVI On 03-August-23			GOVI	864.11	861.7750	864.1050	861.7750	835.00
14/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	268750	25	27	25	0.00
14/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	268950	25	27	25	0.00
14/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	268850	25	27	25	0.00
14/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 03-August-23	837.21	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
14/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-November-23			GOVI	883.42	881.0390	883.4170	881.0390	0.00
14/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	23930	5	2	5	0.00
14/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	24030	5	2	5	0.00
14/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	23830	5	2	5	0.00
14/06/2023	GOVI On 01-February-24			GOVI	903.94	901.5050	903.9360	901.5050	0.00
14/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	239560	22	24	22	0.00
14/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	239460	22	24	22	0.00
14/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	239360	22	24	22	0.00
14/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-May-24			GOVI	925.44	922.9490	925.4370	922.9490	0.00
14/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	255330	28	26	28	0.00
14/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	255430	28	26	28	0.00
14/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	255530	28	26	28	0.00
14/06/2023	GOVI On 01-August-24			GOVI	946.60	944.0480	946.5960	944.0480	0.00
14/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	32260	1	3	1	0.00
14/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	32160	1	3	1	0.00
14/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	32060	1	3	1	0.00
14/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2023	IGOV On 03-August-23			Index Future	329.00	328.8380	328.9980	328.8380	639.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	IGOV On 02-November-23			Index Future	336.43	336.2690	336.4310	336.2690	16.00
14/06/2023	IGOV On 01-February-24			Index Future	344.32	344.1580	344.3240	344.1580	0.00
14/06/2023	IGOV On 02-May-24			Index Future	352.59	352.4210	352.5900	352.4210	0.00
14/06/2023	IGOV On 01-August-24			Index Future	360.73	360.5510	360.7250	360.5510	0.00
14/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.50	91.4950	91.5050	91.4950	0.00
14/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.4700	91.5000	91.4700	0.00
14/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.73	91.2100	91.2700	91.2100	0.00
14/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.76	91.1850	91.2400	91.1850	0.00
14/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.83	91.1300	91.1700	91.1300	0.00
14/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.84	91.1200	91.1650	91.1200	0.00
14/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.86	91.0800	91.1400	91.0800	0.00
14/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.87	91.0750	91.1350	91.0750	0.00
14/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.76	91.1800	91.2450	91.1800	0.00
14/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.68	91.2600	91.3200	91.2600	0.00
14/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.51	91.4500	91.4900	91.4500	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
14/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.45	91.5000	91.5550	91.5000	0.00
14/06/2023	R035 On 03-August-23			Bond Future	11.85	85.1665	85.4201	85.1665	61,040.00
14/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1434	1	1	1	0.00
14/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	2095	2	2	2	0.00
14/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	2127	2	2	2	0.00
14/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	2158	2	2	2	0.00
14/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3989	4	4	4	5,000.00
14/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1333	1	1	1	0.00
14/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1355	1	1	1	0.00
14/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	574	1	1	1	0.00
14/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1376	2	1	2	0.00
14/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	1950	2	2	2	4,870.00
14/06/2023	R035 On 02-November-23			Bond Future	11.95	82.5589	82.8179	82.5589	109,761.00
14/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1585	2	2	2	0.00
14/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2278	2	2	2	750.00
14/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3709	4	4	4	750.00
14/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	519	0	1	0	400.00
14/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5829	6	6	6	0.00
14/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8684	8	9	8	0.00
14/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	1059	1	1	1	400.00
14/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1546	1	2	1	0.00
14/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1566	1	2	1	0.00
14/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4445	5	4	5	0.00
14/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4481	5	4	5	0.00
14/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	644	1	1	1	750.00
14/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1273	1	1	1	400.00
14/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8007	8	8	8	0.00
14/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2206	2	2	2	0.00
14/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5627	6	6	6	0.00
14/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3408	4	3	4	0.00
14/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4410	5	4	5	0.00
14/06/2023	R035 On 01-February-24			Bond Future	12.05	84.4773	84.7421	84.4773	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
14/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	4026	4	4	4	0.00
14/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1559	1	2	1	400.00
14/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3968	4	4	4	0.00
14/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8260	8	8	8	0.00
14/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	930	1	1	1	400.00
14/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3997	4	4	4	0.00
14/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3291	3	3	3	0.00
14/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	8874	9	9	9	0.00
14/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6612	7	7	7	0.00
14/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3313	3	3	3	0.00
14/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1400	1	1	1	400.00
14/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3269	3	3	3	0.00
14/06/2023	R035 On 02-May-24			Bond Future	12.14	81.9703	82.2413	81.9703	0.00
14/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1842	2	2	2	0.00
14/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1826	2	2	2	0.00
14/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1811	2	2	2	0.00
14/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	6882	7	7	7	0.00
14/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	6842	7	7	7	0.00
14/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6802	7	7	7	0.00
14/06/2023	R035 On 01-August-24			Bond Future	12.25	83.8401	84.1176	83.8401	0.00
14/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	3032	3	3	3	0.00
14/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	3054	3	3	3	0.00
14/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	3076	3	3	3	0.00
14/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5381	6	5	6	0.00
14/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5351	6	5	6	0.00
14/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5321	5	5	5	0.00
14/06/2023	R053 On 03-August-23			Bond Future	12.31	98.1940	98.6983	98.1940	0.00
14/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	4180	4	4	4	0.00
14/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	4230	4	4	4	0.00
14/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	4280	4	4	4	0.00
14/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1287	1	1	1	0.00
14/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1308	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
14/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1329	2	1	2	0.00
14/06/2023	R053 On 02-November-23			Bond Future	12.41	94.5222	95.0375	94.5222	1,349.00
14/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5964	6	6	6	0.00
14/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5874	6	6	6	0.00
14/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5919	6	6	6	0.00
14/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	2979	3	3	3	0.00
14/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3004	3	3	3	0.00
14/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	2955	3	3	3	0.00
14/06/2023	R053 On 01-February-24			Bond Future	12.50	96.7191	97.2462	96.7191	0.00
14/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6998	7	7	7	0.00
14/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6912	7	7	7	0.00
14/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6955	7	7	7	0.00
14/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	3912	4	4	4	0.00
14/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	3963	4	4	4	0.00
14/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	3937	4	4	4	0.00
14/06/2023	R053 On 02-May-24			Bond Future	12.59	93.1522	93.6917	93.1522	0.00
14/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7712	7	8	7	0.00
14/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7753	7	8	7	0.00
14/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7795	7	8	7	0.00
14/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4731	5	5	5	0.00
14/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4705	5	5	5	0.00
14/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4679	5	5	5	0.00
14/06/2023	R053 On 01-August-24			Bond Future	12.70	95.2753	95.8274	95.2753	0.00
14/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	8374	8	8	8	0.00
14/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	8293	8	8	8	0.00
14/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	8333	8	8	8	0.00
14/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5304	6	5	6	0.00
14/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5330	6	5	6	0.00
14/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5278	6	5	6	0.00
14/06/2023	R186 On 03-August-23			Bond Future	9.44	104.2553	104.3480	104.2553	73,345.00
14/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1371	1	1	1	0.00
14/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1411	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
14/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1391	1	1	1	0.00
14/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	535	1	1	1	0.00
14/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	544	1	1	1	0.00
14/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	527	1	1	1	0.00
14/06/2023	R186 On 02-November-23			Bond Future	9.47	106.5853	106.6798	106.5853	14,754.00
14/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3061	3	3	3	0.00
14/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1259	1	1	1	0.00
14/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1245	1	1	1	0.00
14/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	962	1	1	1	1,715.00
14/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1272	1	1	1	0.00
14/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1474	2	1	2	0.00
14/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1502	2	2	2	0.00
14/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1488	2	1	2	0.00
14/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	553	1	1	1	1,715.00
14/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1843	2	2	2	0.00
14/06/2023	R186 On 01-February-24			Bond Future	9.48	103.7489	103.8453	103.7489	0.00
14/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1688	2	2	2	0.00
14/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1674	2	2	2	0.00
14/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1660	2	2	2	0.00
14/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1581	2	2	2	0.00
14/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1603	2	2	2	0.00
14/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1592	2	2	2	0.00
14/06/2023	R186 On 02-May-24			Bond Future	9.45	106.2177	106.3163	106.2177	0.00
14/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	457	0	0	0	0.00
14/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2149	2	2	2	2,030.00
14/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	452	0	0	0	0.00
14/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3208	3	3	3	0.00
14/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	461	0	0	0	0.00
14/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3872	4	4	4	0.00
14/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1514	2	2	2	0.00
14/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1050	1	1	1	2,030.00
14/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3911	4	4	4	0.00
14/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3892	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
14/06/2023	R186 On 01-August-24			Bond Future	9.48	103.3301	103.4313	103.3301	0.00
14/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	959	1	1	1	0.00
14/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	944	1	1	1	0.00
14/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	952	1	1	1	0.00
14/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2614	3	3	3	0.00
14/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2643	3	3	3	0.00
14/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2628	3	3	3	0.00
14/06/2023	R197 On 03-August-23			Bond Future	337.59	337.4317	337.5861	337.4317	44.00
14/06/2023	R197 On 02-November-23			Bond Future	345.21	345.0552	345.2119	345.0552	0.00
14/06/2023	R202 On 03-August-23			Bond Future	250.53	250.4079	250.5349	250.4079	5,336.00
14/06/2023	R202 On 02-November-23			Bond Future	256.19	256.0652	256.1942	256.0652	0.00
14/06/2023	R202 On 01-February-24			Bond Future	257.21	257.0832	257.2146	257.0832	0.00
14/06/2023	R202 On 02-May-24			Bond Future	263.39	263.2556	263.3900	263.2556	0.00
14/06/2023	R202 On 01-August-24			Bond Future	264.32	264.1824	264.3207	264.1824	0.00
14/06/2023	R209 On 03-August-23			Bond Future	11.89	65.5314	65.7763	65.5314	11,715.00
14/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1636	2	2	2	0.00
14/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	378	0	0	0	7,000.00
14/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	83	0	0	0	7,000.00
14/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	0	0	1,800.00
14/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	70	0	0	0	1,800.00
14/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1585	1	2	1	0.00
14/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1611	1	2	1	0.00
14/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1768	2	2	2	0.00
14/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1254	1	1	1	1,750.00
14/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3497	4	3	4	0.00
14/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1356	1	1	1	0.00
14/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	9850	10	10	10	0.00
14/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5786	6	6	6	0.00
14/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1398	2	1	2	0.00
14/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1377	2	1	2	0.00
14/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6040	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2023	R209 On 02-November-23			Bond Future	11.98	63.8420	64.0922	63.8420	0.00
14/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1202	1	1	1	0.00
14/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1186	1	1	1	0.00
14/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1170	1	1	1	0.00
14/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4313	4	4	4	0.00
14/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4279	4	4	4	0.00
14/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4246	4	4	4	0.00
14/06/2023	R209 On 01-February-24			Bond Future	12.07	65.3257	65.5815	65.3257	0.00
14/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3321	3	3	3	0.00
14/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3296	3	3	3	0.00
14/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3346	3	3	3	0.00
14/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3022	3	3	3	0.00
14/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3042	3	3	3	0.00
14/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3063	3	3	3	0.00
14/06/2023	R209 On 02-May-24			Bond Future	12.15	63.7250	63.9868	63.7250	0.00
14/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1572	1	2	1	0.00
14/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1546	1	2	1	0.00
14/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1559	1	2	1	0.00
14/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6178	6	6	6	0.00
14/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6215	6	6	6	0.00
14/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6142	6	6	6	0.00
14/06/2023	R209 On 01-August-24			Bond Future	12.25	65.1784	65.4464	65.1784	0.00
14/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2673	3	3	3	0.00
14/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2653	3	3	3	0.00
14/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2692	3	3	3	0.00
14/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4748	5	5	5	0.00
14/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4775	5	5	5	0.00
14/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4802	5	5	5	0.00
14/06/2023	R210 On 03-August-23			Bond Future	228.88	228.7675	228.8787	228.7675	421.00
14/06/2023	R210 On 02-November-23			Bond Future	230.87	230.7551	230.8681	230.7551	0.00
14/06/2023	R210 On 01-February-24			Bond Future	236.28	236.1693	236.2843	236.1693	0.00
14/06/2023	R210 On 02-May-24			Bond Future	238.67	238.5569	238.6744	238.5569	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
14/06/2023	R210 On 01-August-24			Bond Future	244.18	244.0576	244.1786	244.0576	0.00
14/06/2023	R213 On 03-August-23			Bond Future	11.12	82.1850	82.3676	82.1850	24,127.00
14/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2749	3	3	3	0.00
14/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2781	3	3	3	0.00
14/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2813	3	3	3	0.00
14/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	628	1	1	1	0.00
14/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	619	1	1	1	0.00
14/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	638	1	1	1	0.00
14/06/2023	R213 On 02-November-23			Bond Future	11.21	80.4638	80.6502	80.4638	6,039.00
14/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2821	3	3	3	750.00
14/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6568	6	7	6	0.00
14/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2090	2	2	2	0.00
14/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	2069	2	2	2	0.00
14/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2110	2	2	2	0.00
14/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1736	2	2	2	750.00
14/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2893	3	3	3	0.00
14/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2453	3	2	3	0.00
14/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2497	3	2	3	0.00
14/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2475	3	2	3	0.00
14/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	567	1	1	1	750.00
14/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1858	2	2	2	0.00
14/06/2023	R213 On 01-February-24			Bond Future	11.30	82.3333	82.5239	82.3333	0.00
14/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3800	4	4	4	0.00
14/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3749	4	4	4	0.00
14/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3775	4	4	4	0.00
14/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2102	2	2	2	0.00
14/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2117	2	2	2	0.00
14/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2087	2	2	2	0.00
14/06/2023	R213 On 02-May-24			Bond Future	11.37	80.7295	80.9245	80.7295	0.00
14/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1275	1	1	1	0.00
14/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1286	1	1	1	0.00
14/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1297	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
14/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5780	6	6	6	0.00
14/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5812	6	6	6	0.00
14/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5845	6	6	6	0.00
14/06/2023	R213 On 01-August-24			Bond Future	11.47	82.5719	82.7715	82.5719	0.00
14/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2198	2	2	2	0.00
14/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2165	2	2	2	0.00
14/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2181	2	2	2	0.00
14/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4588	5	5	5	0.00
14/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4613	5	5	5	0.00
14/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4564	5	5	5	0.00
14/06/2023	R214 On 03-August-23			Bond Future	12.19	61.7492	61.9982	61.7492	20,463.00
14/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1462	1	1	1	0.00
14/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1414	1	1	1	0.00
14/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1438	1	1	1	0.00
14/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1630	2	2	2	0.00
14/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1654	2	2	2	0.00
14/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1606	2	2	2	0.00
14/06/2023	R214 On 02-November-23			Bond Future	12.29	59.8254	60.0798	59.8254	12.00
14/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	951	1	1	1	0.00
14/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	977	1	1	1	0.00
14/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	964	1	1	1	0.00
14/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5090	5	5	5	0.00
14/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5130	5	5	5	0.00
14/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5050	5	5	5	0.00
14/06/2023	R214 On 01-February-24			Bond Future	12.38	61.2156	61.4757	61.2156	0.00
14/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2719	3	3	3	0.00
14/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2742	3	3	3	0.00
14/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2765	3	3	3	0.00
14/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3799	4	4	4	0.00
14/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3825	4	4	4	0.00
14/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3850	4	4	4	0.00
14/06/2023	R214 On 02-May-24			Bond Future	12.46	59.3639	59.6302	59.3639	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
14/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1679	2	2	2	0.00
14/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1651	2	2	2	0.00
14/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1665	2	2	2	0.00
14/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6539	7	7	7	0.00
14/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6577	7	7	7	0.00
14/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6500	7	7	7	0.00
14/06/2023	R214 On 01-August-24			Bond Future	12.55	60.7180	60.9906	60.7180	0.00
14/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	3012	3	3	3	0.00
14/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	3032	3	3	3	0.00
14/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	3053	3	3	3	0.00
14/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4804	5	5	5	0.00
14/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	4831	5	5	5	0.00
14/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	4859	5	5	5	0.00
14/06/2023	R248 On 03-August-23			Bond Future	12.28	76.2907	76.5949	76.2907	240,009.00
14/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1335	1	1	1	0.00
14/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1360	1	1	1	0.00
14/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5452	5	5	5	0.00
14/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1928	2	2	2	1,100.00
14/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	722	1	1	1	1,100.00
14/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1386	1	1	1	0.00
14/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2404	3	2	3	0.00
14/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3640	4	4	4	0.00
14/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1823	2	2	2	0.00
14/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	418	0	0	0	1,100.00
14/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2439	3	2	3	0.00
14/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2473	3	2	3	0.00
14/06/2023	R248 On 02-November-23			Bond Future	12.38	73.5483	73.8590	73.5483	11,069.00
14/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1698	2	2	2	220.00
14/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1110	1	1	1	0.00
14/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3600	3	4	3	220.00
14/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7619	7	8	7	0.00
14/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	1081	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
14/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1095	1	1	1	0.00
14/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6596	7	7	7	0.00
14/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1163	1	1	1	220.00
14/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5198	5	5	5	0.00
14/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	2927	3	3	3	0.00
14/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6698	7	7	7	0.00
14/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6647	7	7	7	0.00
14/06/2023	R248 On 01-February-24			Bond Future	12.48	75.2573	75.5751	75.2573	0.00
14/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	3117	3	3	3	0.00
14/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	3065	3	3	3	0.00
14/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	3091	3	3	3	0.00
14/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5000	5	5	5	0.00
14/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5034	5	5	5	0.00
14/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	4966	5	5	5	0.00
14/06/2023	R248 On 02-May-24			Bond Future	12.56	72.5947	72.9199	72.5947	13,000.00
14/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	2086	2	2	2	0.00
14/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	2052	2	2	2	0.00
14/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	2069	2	2	2	0.00
14/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8655	9	9	9	0.00
14/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8753	9	9	9	0.00
14/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8704	9	9	9	0.00
14/06/2023	R248 On 01-August-24			Bond Future	12.66	74.2502	74.5832	74.2502	0.00
14/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	4151	4	4	4	0.00
14/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	4098	4	4	4	0.00
14/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	4124	4	4	4	0.00
14/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6122	6	6	6	0.00
14/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6153	6	6	6	0.00
14/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6090	6	6	6	0.00