



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/06/2023 TO: 26/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	2025 On 03-August-23			Bond Future	170.65	170.0910	170.6536	170.0910	6,305.00
26/06/2023	2025 On 02-November-23			Bond Future	174.45	173.8760	174.4509	173.8760	0.00
26/06/2023	2025 On 01-February-24			Bond Future	176.67	176.0806	176.6671	176.0806	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
26/06/2023	2025 On 02-May-24			Bond Future	180.78	180.1775	180.7777	180.1775	0.00
26/06/2023	2025 On 01-August-24			Bond Future	183.05	182.4387	183.0497	182.4387	0.00
26/06/2023	2029 On 03-August-23			Bond Future	123.72	123.5635	123.7221	123.5635	2,275.00
26/06/2023	2029 On 02-November-23			Bond Future	125.14	124.9812	125.1430	124.9812	0.00
26/06/2023	2029 On 01-February-24			Bond Future	128.02	127.8560	128.0213	127.8560	0.00
26/06/2023	2029 On 02-May-24			Bond Future	129.63	129.4616	129.6293	129.4616	0.00
26/06/2023	2029 On 01-August-24			Bond Future	132.58	132.4107	132.5826	132.4107	0.00
26/06/2023	2030 On 03-August-23			Bond Future	10.63	87.6883	88.0609	87.6883	79,190.00
26/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3291	3	3	3	0.00
26/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7842	7	8	7	0.00
26/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	585	0	1	0	1,012.00
26/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1112	1	1	1	350.00
26/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	3221	3	3	3	0.00
26/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8950	9	9	9	0.00
26/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3256	3	3	3	0.00
26/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	280	0	0	0	0.00
26/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	11	0	0	0	350.00
26/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	291	0	0	0	0.00
26/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1043	1	1	1	0.00
26/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	23	0	0	0	1,012.00
26/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1583	2	2	2	0.00
26/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	286	0	0	0	0.00
26/06/2023	2030 On 02-November-23			Bond Future	10.72	89.6183	89.9990	89.6183	19,740.00
26/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6533	6	7	6	0.00
26/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	3039	3	3	3	500.00
26/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4310	4	4	4	0.00
26/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2301	2	2	2	0.00
26/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	765	1	1	1	500.00
26/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1871	2	2	2	500.00
26/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3897	4	4	4	0.00
26/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2256	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
26/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2279	2	2	2	0.00
26/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	972	1	1	1	800.00
26/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1442	1	1	1	500.00
26/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	500	0	1	0	800.00
26/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5387	6	5	6	0.00
26/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3689	4	4	4	0.00
26/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	1900	2	2	2	0.00
26/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	1919	2	2	2	0.00
26/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1026	1	1	1	500.00
26/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	427	0	0	0	500.00
26/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2275	3	2	3	0.00
26/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4256	5	4	5	0.00
26/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	1882	2	2	2	0.00
26/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	2805	3	3	3	0.00
26/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	889	1	1	1	800.00
26/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1403	2	1	2	0.00
26/06/2023	2030 On 01-February-24			Bond Future	10.79	87.6529	88.0422	87.6529	0.00
26/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5239	5	5	5	0.00
26/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5945	6	6	6	0.00
26/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4924	5	5	5	0.00
26/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3727	4	4	4	0.00
26/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3831	4	4	4	0.00
26/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3857	4	4	4	0.00
26/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1758	2	2	2	500.00
26/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1288	1	1	1	400.00
26/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	797	1	1	1	400.00
26/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1083	1	1	1	500.00
26/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3883	4	4	4	0.00
26/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	5210	5	5	5	0.00
26/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1411	1	1	1	200.00
26/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2969	3	3	3	0.00
26/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1123	1	1	1	1,360.00
26/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1198	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
26/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4439	5	4	5	0.00
26/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	5855	6	6	6	0.00
26/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	4784	5	5	5	0.00
26/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4658	5	5	5	0.00
26/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	3987	4	4	4	0.00
26/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1122	1	1	1	500.00
26/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1623	2	2	2	0.00
26/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1113	1	1	1	500.00
26/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	924	1	1	1	400.00
26/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4238	5	4	5	0.00
26/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3390	4	3	4	0.00
26/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2153	2	2	2	700.00
26/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1636	2	2	2	0.00
26/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1648	2	2	2	0.00
26/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1699	2	2	2	1,360.00
26/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1212	1	1	1	200.00
26/06/2023	2030 On 02-May-24			Bond Future	10.88	89.6727	90.0709	89.6727	0.00
26/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8944	9	9	9	0.00
26/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3404	3	3	3	500.00
26/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5475	5	5	5	0.00
26/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1613	1	2	1	1,000.00
26/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1211	1	1	1	0.00
26/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6707	6	7	6	0.00
26/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2363	2	2	2	500.00
26/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2754	3	3	3	1,080.00
26/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1191	1	1	1	0.00
26/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1047	1	1	1	1,000.00
26/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1201	1	1	1	0.00
26/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5401	6	5	6	0.00
26/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	5905	6	6	6	0.00
26/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5432	6	5	6	0.00
26/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	2970	3	3	3	0.00
26/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3359	4	3	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
26/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1127	1	1	1	1,080.00
26/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2467	3	2	3	0.00
26/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5370	6	5	6	0.00
26/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4434	5	4	5	0.00
26/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1480	2	1	2	1,000.00
26/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	679	1	1	1	500.00
26/06/2023	2030 On 01-August-24			Bond Future	10.98	87.6886	88.0960	87.6886	0.00
26/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	2034	2	2	2	0.00
26/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	2003	2	2	2	0.00
26/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	2019	2	2	2	0.00
26/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4285	5	4	5	0.00
26/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4308	5	4	5	0.00
26/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4262	5	4	5	0.00
26/06/2023	2032 On 03-August-23			Bond Future	11.25	86.2130	86.6123	86.2130	118,287.00
26/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1862	2	2	2	0.00
26/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3868	4	4	4	5,000.00
26/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2945	3	3	3	0.00
26/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2908	3	3	3	0.00
26/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	2026	2	2	2	11,000.00
26/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
26/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	14	0	0	0	7,500.00
26/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	4027	4	4	4	3,000.00
26/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2983	3	3	3	0.00
26/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2194	2	2	2	0.00
26/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3477	3	3	3	5,000.00
26/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	390	1	0	1	0.00
26/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	740	1	1	1	7,500.00
26/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	497	1	0	1	0.00
26/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	299	0	0	0	3,000.00
26/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	4761	5	5	5	0.00
26/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8488	9	8	9	0.00
26/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	809	1	1	1	11,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	516	1	1	1	0.00
26/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	506	1	1	1	0.00
26/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	323	0	0	0	0.00
26/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	883	1	1	1	7,500.00
26/06/2023	2032 On 02-November-23			Bond Future	11.35	83.9476	84.3555	83.9476	75,124.00
26/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3658	3	4	3	0.00
26/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	5212	5	5	5	0.00
26/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2174	2	2	2	0.00
26/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1862	2	2	2	500.00
26/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2150	2	2	2	0.00
26/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2292	2	2	2	0.00
26/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	4029	4	4	4	0.00
26/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2197	2	2	2	0.00
26/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1170	1	1	1	500.00
26/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	994	1	1	1	500.00
26/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4671	5	5	5	0.00
26/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3083	3	3	3	0.00
26/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2699	3	3	3	0.00
26/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1459	2	1	2	0.00
26/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2604	3	3	3	500.00
26/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4249	5	4	5	0.00
26/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2748	3	3	3	0.00
26/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2723	3	3	3	0.00
26/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1029	1	1	1	500.00
26/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1636	2	2	2	500.00
26/06/2023	2032 On 01-February-24			Bond Future	11.44	85.8594	86.2765	85.8594	0.00
26/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6608	6	7	6	0.00
26/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	4224	4	4	4	0.00
26/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1706	2	2	2	1,200.00
26/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	6216	6	6	6	0.00
26/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6971	7	7	7	0.00
26/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	798	1	1	1	1,200.00
26/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	4167	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
26/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	4196	4	4	4	0.00
26/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1740	2	2	2	200.00
26/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2325	2	2	2	500.00
26/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3943	4	4	4	0.00
26/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1435	1	1	1	500.00
26/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2512	3	3	3	200.00
26/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	3953	4	4	4	0.00
26/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2359	3	2	3	0.00
26/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2375	3	2	3	0.00
26/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	7759	8	8	8	0.00
26/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1259	1	1	1	500.00
26/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	4920	5	5	5	0.00
26/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2342	3	2	3	0.00
26/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	4856	5	5	5	0.00
26/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5479	6	5	6	0.00
26/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1361	1	1	1	1,200.00
26/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1482	2	1	2	200.00
26/06/2023	2032 On 02-May-24			Bond Future	11.53	83.6743	84.1010	83.6743	0.00
26/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8779	8	9	8	0.00
26/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2364	2	2	2	500.00
26/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2907	3	3	3	1,550.00
26/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1486	1	1	1	0.00
26/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1537	1	2	1	500.00
26/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1473	1	1	1	0.00
26/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7302	7	7	7	0.00
26/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	8216	8	8	8	0.00
26/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1941	2	2	2	1,000.00
26/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1498	1	1	1	0.00
26/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1617	1	2	1	1,550.00
26/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1259	1	1	1	1,000.00
26/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	6779	7	7	7	0.00
26/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5727	6	6	6	0.00
26/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6043	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
26/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5047	5	5	5	0.00
26/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1171	1	1	1	500.00
26/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6115	6	6	6	0.00
26/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	5936	6	6	6	0.00
26/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6079	6	6	6	0.00
26/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3728	4	4	4	0.00
26/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4388	5	4	5	0.00
26/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1052	1	1	1	1,550.00
26/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1396	2	1	2	1,000.00
26/06/2023	2032 On 01-August-24			Bond Future	11.64	85.5596	85.9961	85.5596	0.00
26/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2441	2	2	2	0.00
26/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2459	2	2	2	0.00
26/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2479	2	2	2	0.00
26/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4676	5	5	5	0.00
26/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4702	5	5	5	0.00
26/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4729	5	5	5	0.00
26/06/2023	2033 On 03-August-23			Bond Future	116.19	117.4471	116.1865	117.4471	7,227.00
26/06/2023	2033 On 02-November-23			Bond Future	117.35	118.6360	117.3472	118.6360	0.00
26/06/2023	2033 On 01-February-24			Bond Future	120.05	121.3648	120.0462	121.3648	0.00
26/06/2023	2033 On 02-May-24			Bond Future	121.37	122.7244	121.3738	122.7244	0.00
26/06/2023	2033 On 01-August-24			Bond Future	124.14	125.5201	124.1390	125.5201	0.00
26/06/2023	2037 On 03-August-23			Bond Future	12.18	75.6701	76.0838	75.6701	134,232.00
26/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	0	0	1,800.00
26/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1335	1	1	1	0.00
26/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	34	0	0	0	1,800.00
26/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1283	1	1	1	0.00
26/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1309	1	1	1	0.00
26/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1598	2	2	2	0.00
26/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1626	2	2	2	0.00
26/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6770	7	7	7	0.00
26/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1571	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
26/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11135	12	11	12	0.00
26/06/2023	2037 On 02-November-23			Bond Future	12.29	77.3356	77.7584	77.3356	15,071.00
26/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1093	1	1	1	0.00
26/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2011	2	2	2	750.00
26/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1077	1	1	1	0.00
26/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3395	3	3	3	750.00
26/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8358	8	8	8	0.00
26/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1109	1	1	1	0.00
26/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5145	5	5	5	0.00
26/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5105	5	5	5	0.00
26/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	611	1	1	1	750.00
26/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2221	2	2	2	0.00
26/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3474	4	3	4	0.00
26/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5065	5	5	5	0.00
26/06/2023	2037 On 01-February-24			Bond Future	12.40	74.8402	75.2725	74.8402	0.00
26/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8587	8	9	8	0.00
26/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3297	3	3	3	0.00
26/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3324	3	3	3	0.00
26/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2735	3	3	3	2,500.00
26/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5141	5	5	5	0.00
26/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3351	3	3	3	0.00
26/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3723	4	4	4	0.00
26/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4372	5	4	5	0.00
26/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2478	3	2	3	2,500.00
26/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1254	1	1	1	2,500.00
26/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3748	4	4	4	0.00
26/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3773	4	4	4	0.00
26/06/2023	2037 On 02-May-24			Bond Future	12.51	76.5648	77.0070	76.5648	0.00
26/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1803	2	2	2	0.00
26/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1818	2	2	2	0.00
26/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1832	2	2	2	0.00
26/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7622	8	8	8	0.00
26/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7580	8	8	8	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
26/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7538	8	8	8	0.00
26/06/2023	2037 On 01-August-24			Bond Future	12.64	74.0341	74.4866	74.0341	0.00
26/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3228	3	3	3	0.00
26/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3206	3	3	3	0.00
26/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3185	3	3	3	0.00
26/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5998	6	6	6	0.00
26/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5967	6	6	6	0.00
26/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5935	6	6	6	0.00
26/06/2023	2038 On 03-August-23			Bond Future	125.12	124.9825	125.1160	124.9825	3,019.00
26/06/2023	2038 On 02-November-23			Bond Future	127.90	127.7638	127.9000	127.7638	1,706.00
26/06/2023	2038 On 01-February-24			Bond Future	128.82	128.6833	128.8209	128.6833	0.00
26/06/2023	2038 On 02-May-24			Bond Future	131.82	131.6774	131.8183	131.6774	0.00
26/06/2023	2038 On 01-August-24			Bond Future	132.74	132.6027	132.7434	132.6027	0.00
26/06/2023	2040 On 03-August-23			Bond Future	12.39	76.1690	76.6056	76.1690	125,971.00
26/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1065	1	1	1	0.00
26/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1089	1	1	1	0.00
26/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1113	1	1	1	0.00
26/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2022	2	2	2	0.00
26/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2089	2	2	2	0.00
26/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2056	2	2	2	0.00
26/06/2023	2040 On 02-November-23			Bond Future	12.50	77.8456	78.2916	77.8456	6,489.00
26/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1272	1	1	1	128.00
26/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	940	1	1	1	0.00
26/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3270	3	3	3	128.00
26/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7006	7	7	7	0.00
26/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	911	1	1	1	0.00
26/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	925	1	1	1	0.00
26/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6219	7	6	7	0.00
26/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6313	7	6	7	0.00
26/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1076	1	1	1	128.00
26/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2726	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
26/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5331	6	5	6	0.00
26/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6266	7	6	7	0.00
26/06/2023	2040 On 01-February-24			Bond Future	12.61	75.1114	75.5674	75.1114	28.00
26/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3047	3	3	3	0.00
26/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2995	3	3	3	0.00
26/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3021	3	3	3	0.00
26/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4523	5	5	5	0.00
26/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4554	5	5	5	0.00
26/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4493	5	4	5	0.00
26/06/2023	2040 On 02-May-24			Bond Future	12.72	76.8422	77.3088	76.8422	0.00
26/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1913	2	2	2	0.00
26/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1882	2	2	2	0.00
26/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1897	2	2	2	0.00
26/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8237	9	8	9	0.00
26/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8328	9	8	9	0.00
26/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8282	9	8	9	0.00
26/06/2023	2040 On 01-August-24			Bond Future	12.85	74.0673	74.5446	74.0673	0.00
26/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3470	3	3	3	0.00
26/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3493	3	3	3	0.00
26/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3516	3	4	3	0.00
26/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6286	7	6	7	0.00
26/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6319	7	6	7	0.00
26/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6352	7	6	7	0.00
26/06/2023	2044 On 03-August-23			Bond Future	12.44	72.6036	73.0125	72.6036	80,391.00
26/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	263	0	0	0	4,553.00
26/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1745	2	2	2	0.00
26/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	879	1	1	1	0.00
26/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	565	1	1	1	0.00
26/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	858	1	1	1	0.00
26/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	837	1	1	1	0.00
26/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2526	3	3	3	0.00
26/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2488	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
26/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3145	3	3	3	4,754.00
26/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2450	3	2	3	0.00
26/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1422	2	1	2	9,106.00
26/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4367	5	4	5	3,076.00
26/06/2023	2044 On 02-November-23			Bond Future	12.55	74.2018	74.6194	74.2018	670.00
26/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	814	1	1	1	0.00
26/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	826	1	1	1	0.00
26/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	838	1	1	1	0.00
26/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6673	7	7	7	0.00
26/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6724	7	7	7	0.00
26/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6776	7	7	7	0.00
26/06/2023	2044 On 01-February-24			Bond Future	12.66	71.5098	71.9369	71.5098	0.00
26/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2785	3	3	3	0.00
26/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2810	3	3	3	0.00
26/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2835	3	3	3	0.00
26/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4891	5	5	5	0.00
26/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4923	5	5	5	0.00
26/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4956	5	5	5	0.00
26/06/2023	2044 On 02-May-24			Bond Future	12.76	73.1576	73.5945	73.1576	0.00
26/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1933	2	2	2	0.00
26/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1949	2	2	2	0.00
26/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1965	2	2	2	0.00
26/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8319	9	8	9	0.00
26/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8365	9	8	9	0.00
26/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8412	9	8	9	0.00
26/06/2023	2044 On 01-August-24			Bond Future	12.88	70.4248	70.8718	70.4248	0.00
26/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3418	3	3	3	0.00
26/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3372	3	3	3	0.00
26/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3395	3	3	3	0.00
26/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6678	7	7	7	0.00
26/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6712	7	7	7	0.00
26/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6643	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
26/06/2023	2046 On 03-August-23			Bond Future	112.43	112.9318	112.4318	112.9318	12,882.00
26/06/2023	2046 On 02-November-23			Bond Future	112.84	113.3520	112.8405	113.3520	4,626.00
26/06/2023	2046 On 01-February-24			Bond Future	115.44	115.9595	115.4360	115.9595	0.00
26/06/2023	2046 On 02-May-24			Bond Future	115.97	116.5058	115.9679	116.5058	0.00
26/06/2023	2046 On 01-August-24			Bond Future	118.61	119.1589	118.6090	119.1589	0.00
26/06/2023	2050 On 03-August-23			Bond Future	112.21	112.7688	112.2073	112.7688	10,740.00
26/06/2023	2050 On 02-November-23			Bond Future	114.70	115.2782	114.7041	115.2782	3,364.00
26/06/2023	2050 On 01-February-24			Bond Future	115.09	115.6816	115.0928	115.6816	0.00
26/06/2023	2050 On 02-May-24			Bond Future	117.77	118.3732	117.7708	118.3732	0.00
26/06/2023	2050 On 01-August-24			Bond Future	118.14	118.7581	118.1383	118.7581	0.00
26/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	AL37 On 03-August-23			Index Future	879.42	876.4880	879.4180	876.4880	0.00
26/06/2023	AL37 On 02-November-23			Index Future	898.77	895.7780	898.7680	895.7780	0.00
26/06/2023	AL37 On 01-February-24			Index Future	919.23	916.1720	919.2270	916.1720	0.00
26/06/2023	AL37 On 02-May-24			Index Future	940.41	937.2860	940.4110	937.2860	0.00
26/06/2023	AL37 On 01-August-24			Index Future	961.65	958.4470	961.6500	958.4470	0.00
26/06/2023	AL7T On 03-August-23			Index Future	1002.58	997.7730	1002.5790	997.7730	0.00
26/06/2023	AL7T On 02-November-23			Index Future	1024.64	1019.7310	1024.6390	1019.7310	0.00
26/06/2023	AL7T On 01-February-24			Index Future	1047.96	1042.9480	1047.9630	1042.9480	0.00
26/06/2023	AL7T On 02-May-24			Index Future	1072.11	1066.9830	1072.1140	1066.9830	0.00
26/06/2023	AL7T On 01-August-24			Index Future	1096.33	1091.0730	1096.3270	1091.0730	0.00
26/06/2023	ALBI On 03-August-23			Index Future	876.87	872.8440	876.8740	872.8440	106.00
26/06/2023	ALBI On 02-November-23			Index Future	896.17	892.0530	896.1690	892.0530	0.00
26/06/2023	ALBI On 01-February-24			Index Future	916.57	912.3630	916.5680	912.3630	0.00
26/06/2023	ALBI On 02-May-24			Index Future	937.69	933.3880	937.6910	933.3880	0.00
26/06/2023	ALBI On 01-August-24			Index Future	958.87	954.4620	958.8680	954.4620	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
26/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	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
26/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2023	ES33 On 03-August-23			Bond Future	12.68	73.5380	73.8833	73.5380	350.00
26/06/2023	ES33 On 02-November-23			Bond Future	12.83	71.3759	71.7288	71.3759	0.00
26/06/2023	ES33 On 01-February-24			Bond Future	12.97	73.0180	73.3789	73.0180	0.00
26/06/2023	ES33 On 02-May-24			Bond Future	13.12	70.9159	71.2853	70.9159	0.00
26/06/2023	ES33 On 01-August-24			Bond Future	13.27	72.5287	72.9067	72.5287	0.00
26/06/2023	ES42 On 03-August-23			Bond Future	13.11	70.1375	70.5043	70.1375	4,000.00
26/06/2023	ES42 On 02-November-23			Bond Future	13.25	67.4348	67.8097	67.4348	0.00
26/06/2023	ES42 On 01-February-24			Bond Future	13.38	68.9865	69.3699	68.9865	0.00
26/06/2023	ES42 On 02-May-24			Bond Future	13.51	66.3285	66.7208	66.3285	0.00
26/06/2023	ES42 On 01-August-24			Bond Future	13.66	67.8353	68.2368	67.8353	0.00
26/06/2023	GOVI On 03-August-23			GOVI	864.31	860.3170	864.3090	860.3170	832.00
26/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	270790	23	27	23	0.00
26/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	270990	23	27	23	0.00
26/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	270890	23	27	23	0.00
26/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/06/2023	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
26/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-November-23			GOVI	883.33	879.2510	883.3270	879.2510	0.00
26/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	24830	7	2	7	0.00
26/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	24930	7	2	7	0.00
26/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	24730	7	2	7	0.00
26/06/2023	GOVI On 01-February-24			GOVI	903.43	899.2690	903.4340	899.2690	0.00
26/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	234540	19	23	19	0.00
26/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	234440	19	23	19	0.00
26/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	234340	19	23	19	0.00
26/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-May-24			GOVI	924.26	919.9930	924.2550	919.9930	0.00
26/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	267150	31	27	31	0.00
26/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	267250	31	27	31	0.00
26/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	267350	31	27	31	0.00
26/06/2023	GOVI On 01-August-24			GOVI	945.13	940.7640	945.1290	940.7640	0.00
26/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	17590	0	2	0	0.00
26/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	17490	0	2	0	0.00
26/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	17390	0	2	0	0.00
26/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	3	0	3	0.00
26/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	3	0	3	0.00
26/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	3	0	3	0.00
26/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2023	IGOV On 03-August-23			Index Future	327.49	328.0040	327.4910	328.0040	465.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2023	IGOV On 02-November-23			Index Future	334.78	335.3030	334.7770	335.3030	16.00
26/06/2023	IGOV On 01-February-24			Index Future	342.48	343.0150	342.4760	343.0150	0.00
26/06/2023	IGOV On 02-May-24			Index Future	350.45	350.9970	350.4450	350.9970	0.00
26/06/2023	IGOV On 01-August-24			Index Future	358.43	358.9960	358.4340	358.9960	0.00
26/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.5000	91.4950	91.5000	0.00
26/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.65	91.3200	91.3500	91.3200	0.00
26/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.72	91.2400	91.2850	91.2400	0.00
26/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.73	91.2150	91.2700	91.2150	0.00
26/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.74	91.2100	91.2650	91.2100	0.00
26/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.74	91.1850	91.2650	91.1850	0.00
26/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.69	91.2100	91.3100	91.2100	0.00
26/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.51	91.3650	91.4950	91.3650	0.00
26/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.4650	91.6100	91.4650	0.00
26/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.5700	91.7300	91.5700	0.00
26/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.21	91.6250	91.7900	91.6250	0.00
26/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.23	91.6350	91.7750	91.6350	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
26/06/2023	R035 On 03-August-23			Bond Future	11.86	84.9279	85.3433	84.9279	65,889.00
26/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1139	1	1	1	0.00
26/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1787	2	2	2	0.00
26/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1819	2	2	2	0.00
26/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1851	2	2	2	0.00
26/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3731	3	4	3	5,000.00
26/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1102	1	1	1	0.00
26/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1124	1	1	1	0.00
26/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	393	1	0	1	0.00
26/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1145	1	1	1	0.00
26/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	1731	2	2	2	4,870.00
26/06/2023	R035 On 02-November-23			Bond Future	11.97	82.2867	82.7112	82.2867	110,029.00
26/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1439	1	1	1	0.00
26/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2127	2	2	2	750.00
26/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3551	3	4	3	750.00
26/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	409	0	0	0	400.00
26/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5668	5	6	5	0.00
26/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8529	8	9	8	0.00
26/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	916	1	1	1	400.00
26/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1400	1	1	1	0.00
26/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1419	1	1	1	0.00
26/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4406	5	4	5	0.00
26/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4442	5	4	5	0.00
26/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	596	1	1	1	750.00
26/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1219	1	1	1	400.00
26/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8004	8	8	8	0.00
26/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2155	2	2	2	0.00
26/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5590	6	6	6	0.00
26/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3363	4	3	4	0.00
26/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4370	5	4	5	0.00
26/06/2023	R035 On 01-February-24			Bond Future	12.08	84.1605	84.5945	84.1605	0.00
26/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3816	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
26/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1402	1	1	1	400.00
26/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3758	4	4	4	0.00
26/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8044	8	8	8	0.00
26/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	811	1	1	1	400.00
26/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3787	4	4	4	0.00
26/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3228	3	3	3	0.00
26/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	8902	9	9	9	0.00
26/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6603	7	7	7	0.00
26/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3251	3	3	3	0.00
26/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1332	1	1	1	400.00
26/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3206	3	3	3	0.00
26/06/2023	R035 On 02-May-24			Bond Future	12.18	81.5848	82.0289	81.5848	0.00
26/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1873	2	2	2	0.00
26/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1858	2	2	2	0.00
26/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1843	2	2	2	0.00
26/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7126	7	7	7	0.00
26/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7086	7	7	7	0.00
26/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7046	7	7	7	0.00
26/06/2023	R035 On 01-August-24			Bond Future	12.30	83.4233	83.8776	83.4233	0.00
26/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	3059	3	3	3	0.00
26/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	3081	3	3	3	0.00
26/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	3103	3	3	3	0.00
26/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5649	6	6	6	0.00
26/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5618	6	6	6	0.00
26/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5588	6	6	6	0.00
26/06/2023	R053 On 03-August-23			Bond Future	12.44	97.3765	97.7590	97.3765	0.00
26/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3206	3	3	3	0.00
26/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3253	3	3	3	0.00
26/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3301	3	3	3	0.00
26/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1248	1	1	1	0.00
26/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1271	1	1	1	0.00
26/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1295	2	1	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
26/06/2023	R053 On 02-November-23			Bond Future	12.55	93.6538	94.0446	93.6538	1,349.00
26/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5140	5	5	5	0.00
26/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5054	5	5	5	0.00
26/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5097	5	5	5	0.00
26/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3150	3	3	3	0.00
26/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3177	3	3	3	0.00
26/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3123	3	3	3	0.00
26/06/2023	R053 On 01-February-24			Bond Future	12.65	95.7868	96.1864	95.7868	0.00
26/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6204	6	6	6	0.00
26/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6121	6	6	6	0.00
26/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6163	6	6	6	0.00
26/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4177	4	4	4	0.00
26/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4232	4	4	4	0.00
26/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4205	4	4	4	0.00
26/06/2023	R053 On 02-May-24			Bond Future	12.75	92.1271	92.5359	92.1271	0.00
26/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6968	7	7	7	0.00
26/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7008	7	7	7	0.00
26/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7048	7	7	7	0.00
26/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5144	5	5	5	0.00
26/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5116	5	5	5	0.00
26/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5088	5	5	5	0.00
26/06/2023	R053 On 01-August-24			Bond Future	12.87	94.2016	94.6198	94.2016	0.00
26/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7505	7	8	7	0.00
26/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7428	7	7	7	0.00
26/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7467	7	7	7	0.00
26/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5645	6	6	6	0.00
26/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5673	6	6	6	0.00
26/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5617	6	6	6	0.00
26/06/2023	R186 On 03-August-23			Bond Future	9.27	104.5733	104.8457	104.5733	54,207.00
26/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1575	1	2	1	0.00
26/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1621	1	2	1	0.00
26/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1598	1	2	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
26/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	245	0	0	0	0.00
26/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	250	0	0	0	0.00
26/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	239	0	0	0	0.00
26/06/2023	R186 On 02-November-23			Bond Future	9.30	106.8748	107.1530	106.8748	35,639.00
26/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3283	3	3	3	0.00
26/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1299	1	1	1	0.00
26/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1284	1	1	1	0.00
26/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	969	1	1	1	1,715.00
26/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1314	1	1	1	0.00
26/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1042	1	1	1	0.00
26/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1066	1	1	1	0.00
26/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1054	1	1	1	0.00
26/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	302	0	0	0	1,715.00
26/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1376	2	1	2	0.00
26/06/2023	R186 On 01-February-24			Bond Future	9.30	103.9968	104.2812	103.9968	0.00
26/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1731	2	2	2	0.00
26/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1716	2	2	2	0.00
26/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1700	2	2	2	0.00
26/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1188	1	1	1	0.00
26/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1207	1	1	1	0.00
26/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1198	1	1	1	0.00
26/06/2023	R186 On 02-May-24			Bond Future	9.30	106.3933	106.6843	106.3933	0.00
26/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	398	0	0	0	0.00
26/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2169	2	2	2	2,030.00
26/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	393	0	0	0	0.00
26/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3291	3	3	3	0.00
26/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	402	0	0	0	0.00
26/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3445	4	3	4	0.00
26/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1166	1	1	1	0.00
26/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	765	1	1	1	2,030.00
26/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3484	4	3	4	0.00
26/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3464	4	3	4	0.00
26/06/2023	R186 On 01-August-24			Bond Future	9.31	103.4810	103.7788	103.4810	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
26/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	932	1	1	1	0.00
26/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	914	1	1	1	0.00
26/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	923	1	1	1	0.00
26/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2240	2	2	2	0.00
26/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2265	2	2	2	0.00
26/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2252	2	2	2	0.00
26/06/2023	R197 On 03-August-23			Bond Future	335.06	334.9932	335.0625	334.9932	44.00
26/06/2023	R197 On 02-November-23			Bond Future	342.52	342.4476	342.5180	342.4476	0.00
26/06/2023	R202 On 03-August-23			Bond Future	250.17	250.6481	250.1730	250.6481	5,336.00
26/06/2023	R202 On 02-November-23			Bond Future	255.74	256.2257	255.7398	256.2257	0.00
26/06/2023	R202 On 01-February-24			Bond Future	256.65	257.1498	256.6499	257.1498	0.00
26/06/2023	R202 On 02-May-24			Bond Future	262.62	263.1331	262.6214	263.1331	0.00
26/06/2023	R202 On 01-August-24			Bond Future	263.49	264.0160	263.4858	264.0160	0.00
26/06/2023	R209 On 03-August-23			Bond Future	11.92	65.2949	65.6570	65.2949	11,653.00
26/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	29	0	0	0	7,000.00
26/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1340	1	1	1	0.00
26/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	215	0	0	0	7,000.00
26/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
26/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	23	0	0	0	1,800.00
26/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1290	1	1	1	0.00
26/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1315	1	1	1	0.00
26/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1470	1	1	1	0.00
26/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1075	1	1	1	1,750.00
26/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3453	4	3	4	0.00
26/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1179	1	1	1	0.00
26/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	9966	10	10	10	0.00
26/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1222	1	1	1	0.00
26/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1200	1	1	1	0.00
26/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5852	6	6	6	0.00
26/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6112	6	6	6	0.00
26/06/2023	R209 On 02-November-23			Bond Future	12.02	63.5783	63.9482	63.5783	9,630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1066	1	1	1	0.00
26/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1035	1	1	1	0.00
26/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1051	1	1	1	0.00
26/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4288	5	4	5	0.00
26/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4323	5	4	5	0.00
26/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4254	5	4	5	0.00
26/06/2023	R209 On 01-February-24			Bond Future	12.11	65.0262	65.4045	65.0262	0.00
26/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3112	3	3	3	0.00
26/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3087	3	3	3	0.00
26/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3137	3	3	3	0.00
26/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	2990	3	3	3	0.00
26/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3011	3	3	3	0.00
26/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3032	3	3	3	0.00
26/06/2023	R209 On 02-May-24			Bond Future	12.20	63.3704	63.7574	63.3704	0.00
26/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1626	2	2	2	0.00
26/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1613	2	2	2	0.00
26/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1600	1	2	1	0.00
26/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6499	7	6	7	0.00
26/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6462	7	6	7	0.00
26/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6425	7	6	7	0.00
26/06/2023	R209 On 01-August-24			Bond Future	12.31	64.7982	65.1941	64.7982	0.00
26/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2764	3	3	3	0.00
26/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2745	3	3	3	0.00
26/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2783	3	3	3	0.00
26/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5091	5	5	5	0.00
26/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5118	5	5	5	0.00
26/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5146	5	5	5	0.00
26/06/2023	R210 On 03-August-23			Bond Future	228.02	228.2183	228.0170	228.2183	421.00
26/06/2023	R210 On 02-November-23			Bond Future	229.92	230.1243	229.9177	230.1243	0.00
26/06/2023	R210 On 01-February-24			Bond Future	235.21	235.4177	235.2061	235.4177	0.00
26/06/2023	R210 On 02-May-24			Bond Future	237.41	237.6336	237.4135	237.6336	0.00
26/06/2023	R210 On 01-August-24			Bond Future	242.82	243.0461	242.8217	243.0461	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
26/06/2023	R213 On 03-August-23			Bond Future	11.04	82.3403	82.7001	82.3403	24,400.00
26/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2820	3	3	3	0.00
26/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2855	3	3	3	0.00
26/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2890	3	3	3	0.00
26/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	370	0	0	0	0.00
26/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	363	0	0	0	0.00
26/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	377	0	0	0	0.00
26/06/2023	R213 On 02-November-23			Bond Future	11.14	80.5950	80.9627	80.5950	3,000.00
26/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2926	3	3	3	750.00
26/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6783	6	7	6	0.00
26/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2155	2	2	2	0.00
26/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	2133	2	2	2	0.00
26/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2178	2	2	2	0.00
26/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1779	2	2	2	750.00
26/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2623	3	3	3	0.00
26/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2208	2	2	2	0.00
26/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2249	2	2	2	0.00
26/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2228	2	2	2	0.00
26/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	469	1	0	1	750.00
26/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1650	2	2	2	0.00
26/06/2023	R213 On 01-February-24			Bond Future	11.23	82.4302	82.8062	82.4302	0.00
26/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3929	4	4	4	0.00
26/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3876	4	4	4	0.00
26/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3902	4	4	4	0.00
26/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	1948	2	2	2	0.00
26/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	1962	2	2	2	0.00
26/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	1934	2	2	2	0.00
26/06/2023	R213 On 02-May-24			Bond Future	11.32	80.7686	81.1532	80.7686	0.00
26/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1289	1	1	1	0.00
26/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1300	1	1	1	0.00
26/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1311	1	1	1	0.00
26/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5565	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
26/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5597	6	6	6	0.00
26/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5630	6	6	6	0.00
26/06/2023	R213 On 01-August-24			Bond Future	11.42	82.5894	82.9829	82.5894	0.00
26/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2203	2	2	2	0.00
26/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2169	2	2	2	0.00
26/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2186	2	2	2	0.00
26/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4382	5	4	5	0.00
26/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4406	5	4	5	0.00
26/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4358	5	4	5	0.00
26/06/2023	R214 On 03-August-23			Bond Future	12.25	61.3887	61.7313	61.3887	19,096.00
26/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1101	1	1	1	0.00
26/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1057	1	1	1	0.00
26/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1079	1	1	1	0.00
26/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1538	2	2	2	0.00
26/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1564	2	2	2	0.00
26/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1512	2	2	2	0.00
26/06/2023	R214 On 02-November-23			Bond Future	12.35	59.4365	59.7865	59.4365	12.00
26/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	766	1	1	1	0.00
26/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	788	1	1	1	0.00
26/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	777	1	1	1	0.00
26/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5197	5	5	5	0.00
26/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5238	6	5	6	0.00
26/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5155	5	5	5	0.00
26/06/2023	R214 On 01-February-24			Bond Future	12.45	60.7900	61.1478	60.7900	0.00
26/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2466	2	2	2	0.00
26/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2488	2	2	2	0.00
26/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2510	2	3	2	0.00
26/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3873	4	4	4	0.00
26/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3899	4	4	4	0.00
26/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3925	4	4	4	0.00
26/06/2023	R214 On 02-May-24			Bond Future	12.54	58.8840	59.2501	58.8840	0.00
26/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1652	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
26/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1625	2	2	2	0.00
26/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1638	2	2	2	0.00
26/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6892	7	7	7	0.00
26/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6931	7	7	7	0.00
26/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6853	7	7	7	0.00
26/06/2023	R214 On 01-August-24			Bond Future	12.64	60.2109	60.5854	60.2109	0.00
26/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	3009	3	3	3	0.00
26/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	3029	3	3	3	0.00
26/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	3049	3	3	3	0.00
26/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5205	5	5	5	0.00
26/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5233	5	5	5	0.00
26/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5261	5	5	5	0.00
26/06/2023	R248 On 03-August-23			Bond Future	12.38	75.6206	76.0361	75.6206	97,118.00
26/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	855	1	1	1	0.00
26/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	877	1	1	1	0.00
26/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4799	4	5	4	0.00
26/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1367	1	1	1	1,100.00
26/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	383	0	0	0	1,100.00
26/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	898	1	1	1	0.00
26/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2475	3	2	3	0.00
26/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3860	4	4	4	0.00
26/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1821	2	2	2	0.00
26/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	323	0	0	0	1,100.00
26/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2514	3	3	3	0.00
26/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2553	3	3	3	0.00
26/06/2023	R248 On 02-November-23			Bond Future	12.49	72.8380	73.2627	72.8380	169,112.00
26/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1351	1	1	1	220.00
26/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	838	1	1	1	0.00
26/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3107	3	3	3	220.00
26/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7019	7	7	7	0.00
26/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	813	1	1	1	0.00
26/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	825	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
26/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6920	7	7	7	0.00
26/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1160	1	1	1	220.00
26/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5446	6	5	6	0.00
26/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3031	3	3	3	0.00
26/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7027	7	7	7	0.00
26/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6974	7	7	7	0.00
26/06/2023	R248 On 01-February-24			Bond Future	12.59	74.4968	74.9310	74.4968	0.00
26/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2713	3	3	3	0.00
26/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2665	3	3	3	0.00
26/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2689	3	3	3	0.00
26/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5242	6	5	6	0.00
26/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5277	6	5	6	0.00
26/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5207	5	5	5	0.00
26/06/2023	R248 On 02-May-24			Bond Future	12.69	71.7620	72.2062	71.7620	13,000.00
26/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1824	2	2	2	0.00
26/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1793	2	2	2	0.00
26/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1808	2	2	2	0.00
26/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9107	9	9	9	0.00
26/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9207	10	9	10	0.00
26/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9157	9	9	9	0.00
26/06/2023	R248 On 01-August-24			Bond Future	12.80	73.3788	73.8332	73.3788	0.00
26/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3722	4	4	4	0.00
26/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3673	3	4	3	0.00
26/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3697	4	4	4	0.00
26/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6445	7	6	7	0.00
26/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6479	7	6	7	0.00
26/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6411	7	6	7	0.00