



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	2025 On 03-August-23			Bond Future	170.17	170.1698	170.1687	170.1698	6,305.00
03/07/2023	2025 On 02-November-23			Bond Future	173.96	173.9591	173.9577	173.9591	0.00
03/07/2023	2025 On 01-February-24			Bond Future	176.16	176.1623	176.1607	176.1623	0.00
03/07/2023	2025 On 02-May-24			Bond Future	180.23	180.2359	180.2344	180.2359	0.00
03/07/2023	2025 On 01-August-24			Bond Future	182.53	182.5264	182.5252	182.5264	0.00
03/07/2023	2029 On 03-August-23			Bond Future	123.06	122.9924	123.0580	122.9924	2,375.00
03/07/2023	2029 On 02-November-23			Bond Future	124.47	124.3993	124.4661	124.3993	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
03/07/2023	2029 On 01-February-24			Bond Future	127.33	127.2582	127.3265	127.2582	0.00
03/07/2023	2029 On 02-May-24			Bond Future	128.90	128.8321	128.9019	128.8321	0.00
03/07/2023	2029 On 01-August-24			Bond Future	131.86	131.7866	131.8583	131.7866	0.00
03/07/2023	2030 On 03-August-23			Bond Future	10.51	88.5016	10.5137	88.5016	80,370.00
03/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3663	4	3663	4	0.00
03/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8336	8	8336	8	0.00
03/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	673	1	673	1	1,012.00
03/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1280	1	1280	1	350.00
03/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3588	4	3588	4	0.00
03/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9452	9	9452	9	0.00
03/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3625	4	3625	4	0.00
03/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	141	0	141	0	0.00
03/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	2	0	2	0	350.00
03/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	148	0	148	0	0.00
03/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	700	1	700	1	0.00
03/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	6	0	6	0	1,012.00
03/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	1160	1	1160	1	0.00
03/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	144	0	144	0	0.00
03/07/2023	2030 On 02-November-23			Bond Future	10.59	90.4507	10.5912	90.4507	19,740.00
03/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6924	7	6924	7	0.00
03/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3258	3	3258	3	500.00
03/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4607	5	4607	5	0.00
03/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2461	2	2461	2	0.00
03/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	766	1	766	1	500.00
03/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1991	2	1991	2	500.00
03/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4171	4	4171	4	0.00
03/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2412	2	2412	2	0.00
03/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2436	2	2436	2	0.00
03/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	992	1	992	1	800.00
03/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1519	2	1519	2	500.00
03/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	465	0	465	0	800.00
03/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4829	5	4829	5	0.00
03/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3187	3	3187	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
03/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1535	2	1535	2	0.00
03/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1551	2	1551	2	0.00
03/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	777	1	777	1	500.00
03/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	295	0	295	0	500.00
03/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1872	2	1872	2	0.00
03/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3734	4	3734	4	0.00
03/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1519	2	1519	2	0.00
03/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2358	2	2358	2	0.00
03/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	663	1	663	1	800.00
03/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	1099	1	1099	1	0.00
03/07/2023	2030 On 01-February-24			Bond Future	10.66	88.5023	10.6612	88.5023	0.00
03/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5585	6	5585	6	0.00
03/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6316	6	6316	6	0.00
03/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5257	5	5257	5	0.00
03/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4007	4	4007	4	0.00
03/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4116	4	4116	4	0.00
03/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4143	4	4143	4	0.00
03/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1885	2	1885	2	500.00
03/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1369	1	1369	1	400.00
03/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	802	1	802	1	400.00
03/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1129	1	1129	1	500.00
03/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4171	4	4171	4	0.00
03/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5555	6	5555	6	0.00
03/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1501	1	1501	1	200.00
03/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3202	3	3202	3	0.00
03/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1179	1	1179	1	1,360.00
03/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1272	1	1272	1	500.00
03/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3980	4	3980	4	0.00
03/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5328	5	5328	5	0.00
03/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4298	4	4298	4	0.00
03/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4180	4	4180	4	0.00
03/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3544	4	3544	4	0.00
03/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	933	1	933	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
03/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1378	1	1378	1	0.00
03/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	926	1	926	1	500.00
03/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	761	1	761	1	400.00
03/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3786	4	3786	4	0.00
03/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2984	3	2984	3	0.00
03/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1853	2	1853	2	700.00
03/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1389	1	1389	1	0.00
03/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1400	1	1400	1	0.00
03/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1446	1	1446	1	1,360.00
03/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1012	1	1012	1	200.00
03/07/2023	2030 On 02-May-24			Bond Future	10.74	90.5286	10.7386	90.5286	0.00
03/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9329	9	9329	9	0.00
03/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3651	4	3651	4	500.00
03/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5809	6	5809	6	0.00
03/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1268	1	1268	1	0.00
03/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1726	2	1726	2	1,000.00
03/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7077	7	7077	7	0.00
03/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2544	3	2544	3	500.00
03/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2963	3	2963	3	1,080.00
03/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1243	1	1243	1	0.00
03/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1080	1	1080	1	1,000.00
03/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1255	1	1255	1	0.00
03/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4923	5	4923	5	0.00
03/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5406	5	5406	5	0.00
03/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4952	5	4952	5	0.00
03/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2646	3	2646	3	0.00
03/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	3008	3	3008	3	0.00
03/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	965	1	965	1	1,080.00
03/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2181	2	2181	2	0.00
03/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	4015	4	4015	4	0.00
03/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4895	5	4895	5	0.00
03/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1282	1	1282	1	1,000.00
03/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	532	1	532	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
03/07/2023	2030 On 01-August-24			Bond Future	10.83	88.5780	10.8290	88.5780	0.00
03/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2217	2	2217	2	0.00
03/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2182	2	2182	2	0.00
03/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2199	2	2199	2	0.00
03/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3907	4	3907	4	0.00
03/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3928	4	3928	4	0.00
03/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3886	4	3886	4	0.00
03/07/2023	2032 On 03-August-23			Bond Future	11.16	87.0161	11.1566	87.0161	119,264.00
03/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1966	2	1966	2	0.00
03/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4137	4	4137	4	5,000.00
03/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3149	3	3149	3	0.00
03/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2146	2	2146	2	11,000.00
03/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3109	3	3109	3	0.00
03/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
03/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	3	0	3	0	7,500.00
03/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4305	4	4305	4	3,000.00
03/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3189	3	3189	3	0.00
03/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2331	2	2331	2	0.00
03/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3720	4	3720	4	5,000.00
03/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	199	0	199	0	0.00
03/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	443	0	443	0	7,500.00
03/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	270	0	270	0	0.00
03/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	143	0	143	0	3,000.00
03/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4316	4	4316	4	0.00
03/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	8054	8	8054	8	0.00
03/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	282	0	282	0	0.00
03/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	495	1	495	1	11,000.00
03/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	276	0	276	0	0.00
03/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	157	0	157	0	0.00
03/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	552	1	552	1	7,500.00
03/07/2023	2032 On 02-November-23			Bond Future	11.25	84.7695	11.2520	84.7695	75,924.00
03/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3801	4	3801	4	0.00
03/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5428	5	5428	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2225	2	2225	2	0.00
03/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1891	2	1891	2	500.00
03/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2201	2	2201	2	0.00
03/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2352	2	2352	2	0.00
03/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4191	4	4191	4	0.00
03/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2251	2	2251	2	0.00
03/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1143	1	1143	1	500.00
03/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	961	1	961	1	500.00
03/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4194	4	4194	4	0.00
03/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2667	3	2667	3	0.00
03/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2308	2	2308	2	0.00
03/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1176	1	1176	1	0.00
03/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2219	2	2219	2	500.00
03/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3778	4	3778	4	0.00
03/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2353	2	2353	2	0.00
03/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2330	2	2330	2	0.00
03/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	800	1	800	1	500.00
03/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1334	1	1334	1	500.00
03/07/2023	2032 On 01-February-24			Bond Future	11.34	86.6982	11.3398	86.6982	0.00
03/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	6860	7	6860	7	0.00
03/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4396	4	4396	4	0.00
03/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1730	2	1730	2	1,200.00
03/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6457	6	6457	6	0.00
03/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7233	7	7233	7	0.00
03/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	748	1	748	1	1,200.00
03/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4336	4	4336	4	0.00
03/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4366	4	4366	4	0.00
03/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1767	2	1767	2	200.00
03/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2397	2	2397	2	500.00
03/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4102	4	4102	4	0.00
03/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1446	1	1446	1	500.00
03/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2218	2	2218	2	200.00
03/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3572	4	3572	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
03/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	2076	2	2076	2	0.00
03/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2091	2	2091	2	0.00
03/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	7256	7	7256	7	0.00
03/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1068	1	1068	1	500.00
03/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4490	5	4490	5	0.00
03/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	2061	2	2061	2	0.00
03/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4429	4	4429	4	0.00
03/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	5038	5	5038	5	0.00
03/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1160	1	1160	1	1,200.00
03/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1269	1	1269	1	200.00
03/07/2023	2032 On 02-May-24			Bond Future	11.43	84.5199	11.4312	84.5199	0.00
03/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9124	9	9124	9	0.00
03/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2497	2	2497	2	500.00
03/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1530	2	1530	2	0.00
03/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3079	3	3079	3	1,550.00
03/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1592	2	1592	2	500.00
03/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1515	2	1515	2	0.00
03/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7622	8	7622	8	0.00
03/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8552	9	8552	9	0.00
03/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2047	2	2047	2	1,000.00
03/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1546	2	1546	2	0.00
03/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1687	2	1687	2	1,550.00
03/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1284	1	1284	1	1,000.00
03/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6353	6	6353	6	0.00
03/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5346	5	5346	5	0.00
03/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5639	6	5639	6	0.00
03/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4703	5	4703	5	0.00
03/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1056	1	1056	1	500.00
03/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5706	6	5706	6	0.00
03/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5540	6	5540	6	0.00
03/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3450	3	3450	3	0.00
03/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5672	6	5672	6	0.00
03/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4070	4	4070	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
03/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	947	1	947	1	1,550.00
03/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1265	1	1265	1	1,000.00
03/07/2023	2032 On 01-August-24			Bond Future	11.53	86.4377	11.5321	86.4377	0.00
03/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2587	3	2587	3	0.00
03/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2608	3	2608	3	0.00
03/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2628	3	2628	3	0.00
03/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4351	4	4351	4	0.00
03/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4375	4	4375	4	0.00
03/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4400	4	4400	4	0.00
03/07/2023	2033 On 03-August-23			Bond Future	116.54	116.2965	116.5442	116.2965	7,167.00
03/07/2023	2033 On 02-November-23			Bond Future	117.71	117.4615	117.7146	117.4615	0.00
03/07/2023	2033 On 01-February-24			Bond Future	120.42	120.1609	120.4197	120.1609	0.00
03/07/2023	2033 On 02-May-24			Bond Future	121.74	121.4756	121.7405	121.4756	0.00
03/07/2023	2033 On 01-August-24			Bond Future	124.53	124.2615	124.5326	124.2615	0.00
03/07/2023	2037 On 03-August-23			Bond Future	12.09	76.4823	12.0881	76.4823	133,555.00
03/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
03/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1443	1	1443	1	0.00
03/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	21	0	21	0	1,800.00
03/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1384	1	1384	1	0.00
03/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1414	1	1414	1	0.00
03/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1188	1	1188	1	0.00
03/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1212	1	1212	1	0.00
03/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6242	6	6242	6	0.00
03/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1164	1	1164	1	0.00
03/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10620	11	10620	11	0.00
03/07/2023	2037 On 02-November-23			Bond Future	12.19	78.1668	12.1945	78.1668	14,175.00
03/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1159	1	1159	1	0.00
03/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2156	2	2156	2	750.00
03/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1141	1	1141	1	0.00
03/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3628	4	3628	4	750.00
03/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8764	9	8764	9	0.00
03/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1176	1	1176	1	0.00
03/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4682	5	4682	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4643	5	4643	5	0.00
03/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	490	1	490	1	750.00
03/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1927	2	1927	2	0.00
03/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3091	3	3091	3	0.00
03/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4604	5	4604	5	0.00
03/07/2023	2037 On 01-February-24			Bond Future	12.30	75.6886	12.2981	75.6886	0.00
03/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8958	9	8958	9	0.00
03/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3486	3	3486	3	0.00
03/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2890	3	2890	3	2,500.00
03/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3514	3	3514	3	0.00
03/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5413	5	5413	5	0.00
03/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3543	4	3543	4	0.00
03/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3376	3	3376	3	0.00
03/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3990	4	3990	4	0.00
03/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2212	2	2212	2	2,500.00
03/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1087	1	1087	1	2,500.00
03/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3400	3	3400	3	0.00
03/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3423	4	3423	4	0.00
03/07/2023	2037 On 02-May-24			Bond Future	12.41	77.4214	12.4064	77.4214	0.00
03/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1771	2	1771	2	0.00
03/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1786	2	1786	2	0.00
03/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1802	2	1802	2	0.00
03/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7051	7	7051	7	0.00
03/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7010	7	7010	7	0.00
03/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6969	7	6969	7	0.00
03/07/2023	2037 On 01-August-24			Bond Future	12.53	74.9224	12.5253	74.9224	0.00
03/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3187	3	3187	3	0.00
03/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3164	3	3164	3	0.00
03/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3141	3	3141	3	0.00
03/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5390	5	5390	5	0.00
03/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5361	5	5361	5	0.00
03/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5331	5	5331	5	0.00
03/07/2023	2038 On 03-August-23			Bond Future	125.97	125.9696	125.9721	125.9696	3,059.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	2038 On 02-November-23			Bond Future	128.78	128.7747	128.7770	128.7747	1,706.00
03/07/2023	2038 On 01-February-24			Bond Future	129.72	129.7152	129.7175	129.7152	0.00
03/07/2023	2038 On 02-May-24			Bond Future	132.72	132.7147	132.7170	132.7147	0.00
03/07/2023	2038 On 01-August-24			Bond Future	133.69	133.6844	133.6870	133.6844	0.00
03/07/2023	2040 On 03-August-23			Bond Future	12.30	76.8540	12.3038	76.8540	126,700.00
03/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	1110	1	1110	1	0.00
03/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	1137	1	1137	1	0.00
03/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	1164	1	1164	1	0.00
03/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1586	2	1586	2	0.00
03/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1617	2	1617	2	0.00
03/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1647	2	1647	2	0.00
03/07/2023	2040 On 02-November-23			Bond Future	12.41	78.5467	12.4122	78.5467	6,490.00
03/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1281	1	1281	1	128.00
03/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	935	1	935	1	0.00
03/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3385	3	3385	3	128.00
03/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7281	7	7281	7	0.00
03/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	919	1	919	1	0.00
03/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	904	1	904	1	0.00
03/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5808	6	5808	6	0.00
03/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5715	6	5715	6	0.00
03/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	853	1	853	1	128.00
03/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2343	2	2343	2	0.00
03/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4842	5	4842	5	0.00
03/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5761	6	5761	6	0.00
03/07/2023	2040 On 01-February-24			Bond Future	12.52	75.8268	12.5181	75.8268	28.00
03/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3193	3	3193	3	0.00
03/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3165	3	3165	3	0.00
03/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3137	3	3137	3	0.00
03/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4188	4	4188	4	0.00
03/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4159	4	4159	4	0.00
03/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4131	4	4131	4	0.00
03/07/2023	2040 On 02-May-24			Bond Future	12.63	77.5627	12.6282	77.5627	0.00
03/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1915	2	1915	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
03/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1883	2	1883	2	0.00
03/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1899	2	1899	2	0.00
03/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7731	8	7731	8	0.00
03/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7821	8	7821	8	0.00
03/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7776	8	7776	8	0.00
03/07/2023	2040 On 01-August-24			Bond Future	12.75	74.8164	12.7486	74.8164	0.00
03/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3574	3	3574	3	0.00
03/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3599	3	3599	3	0.00
03/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3624	4	3624	4	0.00
03/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5861	6	5861	6	0.00
03/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5892	6	5892	6	0.00
03/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5924	6	5924	6	0.00
03/07/2023	2044 On 03-August-23			Bond Future	12.35	73.3178	12.3521	73.3178	84,930.00
03/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	222	0	222	0	4,553.00
03/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1831	2	1831	2	0.00
03/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	872	1	872	1	0.00
03/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	534	1	534	1	0.00
03/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	849	1	849	1	0.00
03/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	827	1	827	1	0.00
03/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2000	2	2000	2	0.00
03/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1964	2	1964	2	0.00
03/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2598	3	2598	3	4,754.00
03/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1928	2	1928	2	0.00
03/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	992	1	992	1	9,106.00
03/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3811	4	3811	4	3,076.00
03/07/2023	2044 On 02-November-23			Bond Future	12.46	74.9326	12.4564	74.9326	670.00
03/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	816	1	816	1	0.00
03/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	830	1	830	1	0.00
03/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	845	1	845	1	0.00
03/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6151	6	6151	6	0.00
03/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6200	6	6200	6	0.00
03/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6249	6	6249	6	0.00
03/07/2023	2044 On 01-February-24			Bond Future	12.56	72.2557	12.5581	72.2557	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
03/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2846	3	2846	3	0.00
03/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2873	3	2873	3	0.00
03/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2899	3	2899	3	0.00
03/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4417	5	4417	5	0.00
03/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4448	5	4448	5	0.00
03/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4479	5	4479	5	0.00
03/07/2023	2044 On 02-May-24			Bond Future	12.66	73.9098	12.6634	73.9098	0.00
03/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1941	2	1941	2	0.00
03/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1958	2	1958	2	0.00
03/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1974	2	1974	2	0.00
03/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7788	8	7788	8	0.00
03/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7834	8	7834	8	0.00
03/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7880	8	7880	8	0.00
03/07/2023	2044 On 01-August-24			Bond Future	12.78	71.2057	12.7783	71.2057	0.00
03/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3529	3	3529	3	0.00
03/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3480	3	3480	3	0.00
03/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3504	3	3504	3	0.00
03/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6223	6	6223	6	0.00
03/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6256	6	6256	6	0.00
03/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6190	6	6190	6	0.00
03/07/2023	2046 On 03-August-23			Bond Future	111.80	110.9320	111.7966	110.9320	12,882.00
03/07/2023	2046 On 02-November-23			Bond Future	112.19	111.3095	112.1931	111.3095	4,626.00
03/07/2023	2046 On 01-February-24			Bond Future	114.77	113.8679	114.7715	113.8679	0.00
03/07/2023	2046 On 02-May-24			Bond Future	115.27	114.3499	115.2745	114.3499	0.00
03/07/2023	2046 On 01-August-24			Bond Future	117.92	116.9715	117.9176	116.9715	0.00
03/07/2023	2050 On 03-August-23			Bond Future	110.53	110.5281	110.5300	110.5281	10,740.00
03/07/2023	2050 On 02-November-23			Bond Future	112.99	112.9892	112.9910	112.9892	3,364.00
03/07/2023	2050 On 01-February-24			Bond Future	113.34	113.3383	113.3399	113.3383	0.00
03/07/2023	2050 On 02-May-24			Bond Future	115.96	115.9589	115.9607	115.9589	0.00
03/07/2023	2050 On 01-August-24			Bond Future	116.31	116.3072	116.3092	116.3072	0.00
03/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	AL37 On 03-August-23			Index Future	882.85	882.4200	882.8480	882.4200	0.00
03/07/2023	AL37 On 02-November-23			Index Future	902.29	901.8520	902.2860	901.8520	0.00
03/07/2023	AL37 On 01-February-24			Index Future	922.81	922.3660	922.8060	922.3660	0.00
03/07/2023	AL37 On 02-May-24			Index Future	943.94	943.4900	943.9420	943.4900	0.00
03/07/2023	AL37 On 01-August-24			Index Future	965.40	964.9340	965.4010	964.9340	0.00
03/07/2023	AL7T On 03-August-23			Index Future	1008.12	1007.2270	1008.1200	1007.2270	0.00
03/07/2023	AL7T On 02-November-23			Index Future	1030.32	1029.4080	1030.3160	1029.4080	0.00
03/07/2023	AL7T On 01-February-24			Index Future	1053.75	1052.8230	1053.7480	1052.8230	0.00
03/07/2023	AL7T On 02-May-24			Index Future	1077.88	1076.9350	1077.8830	1076.9350	0.00
03/07/2023	AL7T On 01-August-24			Index Future	1102.39	1101.4110	1102.3870	1101.4110	0.00
03/07/2023	ALBI On 03-August-23			Index Future	881.52	880.2450	881.5150	880.2450	106.00
03/07/2023	ALBI On 02-November-23			Index Future	900.92	899.6300	900.9230	899.6300	0.00
03/07/2023	ALBI On 01-February-24			Index Future	921.41	920.0940	921.4120	920.0940	0.00
03/07/2023	ALBI On 02-May-24			Index Future	942.52	941.1660	942.5160	941.1660	0.00
03/07/2023	ALBI On 01-August-24			Index Future	963.94	962.5560	963.9430	962.5560	0.00
03/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2023	ES33 On 03-August-23			Bond Future	12.59	74.2203	12.5865	74.2203	350.00
03/07/2023	ES33 On 02-November-23			Bond Future	12.73	72.0745	12.7267	72.0745	0.00
03/07/2023	ES33 On 01-February-24			Bond Future	12.87	73.7312	12.8659	73.7312	0.00
03/07/2023	ES33 On 02-May-24			Bond Future	13.01	71.6352	13.0071	71.6352	0.00
03/07/2023	ES33 On 01-August-24			Bond Future	13.16	73.2759	13.1582	73.2759	0.00
03/07/2023	ES42 On 03-August-23			Bond Future	13.02	70.7828	13.0189	70.7828	4,000.00
03/07/2023	ES42 On 02-November-23			Bond Future	13.15	68.0955	13.1520	68.0955	0.00
03/07/2023	ES42 On 01-February-24			Bond Future	13.28	69.6609	13.2778	69.6609	0.00
03/07/2023	ES42 On 02-May-24			Bond Future	13.41	67.0085	13.4101	67.0085	0.00
03/07/2023	ES42 On 01-August-24			Bond Future	13.55	68.5419	13.5481	68.5419	0.00
03/07/2023	GOVI On 03-August-23			GOVI	868.90	867.6630	868.8960	867.6630	832.00
03/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	316660	30	316660	30	0.00
03/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	316860	30	316860	30	0.00
03/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	316760	30	316760	30	0.00
03/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 02-November-23			GOVI	888.03	886.7710	888.0260	886.7710	0.00
03/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	22260	1	22260	1	0.00
03/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	22160	1	22160	1	0.00
03/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	22060	1	22060	1	0.00
03/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 01-February-24			GOVI	908.22	906.9410	908.2220	906.9410	0.00
03/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	282420	27	282420	27	0.00
03/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	282320	27	282320	27	0.00
03/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	282220	27	282220	27	0.00
03/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 02-May-24			GOVI	929.02	927.7120	929.0240	927.7120	0.00
03/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	219460	23	219460	23	0.00
03/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	219560	23	219560	23	0.00
03/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	219660	23	219660	23	0.00
03/07/2023	GOVI On 01-August-24			GOVI	950.14	948.7970	950.1440	948.7970	0.00
03/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	67740	5	67740	5	0.00
03/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	67640	5	67640	5	0.00
03/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	67540	5	67540	5	0.00
03/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
03/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
03/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2023	IGOV On 03-August-23			Index Future	326.39	325.8740	326.3860	325.8740	480.00
03/07/2023	IGOV On 02-November-23			Index Future	333.65	333.1300	333.6520	333.1300	16.00
03/07/2023	IGOV On 01-February-24			Index Future	341.32	340.7860	341.3190	340.7860	0.00
03/07/2023	IGOV On 02-May-24			Index Future	349.21	348.6660	349.2130	348.6660	0.00
03/07/2023	IGOV On 01-August-24			Index Future	357.23	356.6650	357.2260	356.6650	0.00
03/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.52	91.4850	8.5150	91.4850	0.00
03/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.67	91.3350	8.6650	91.3350	0.00
03/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.71	91.2950	8.7050	91.2950	0.00
03/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.73	91.2750	8.7250	91.2750	0.00
03/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.72	91.2800	8.7150	91.2800	0.00
03/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.72	91.2750	8.7200	91.2750	0.00
03/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.66	91.3500	8.6550	91.3500	0.00
03/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.53	91.4850	8.5250	91.4850	0.00
03/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.40	91.6100	8.3950	91.6100	0.00
03/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.28	91.7350	8.2750	91.7350	0.00
03/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.23	91.7850	8.2300	91.7850	0.00
03/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.22	91.8000	8.2200	91.8000	0.00
03/07/2023	R035 On 03-August-23			Bond Future	11.77	85.7119	11.7749	85.7119	63,525.00
03/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1200	1	1200	1	0.00
03/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1918	2	1918	2	0.00
03/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1953	2	1953	2	0.00
03/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1988	2	1988	2	0.00
03/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4020	4	4020	4	5,000.00
03/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	782	1	782	1	0.00
03/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	800	1	800	1	0.00
03/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	225	0	225	0	0.00
03/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	818	1	818	1	0.00
03/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1335	1	1335	1	4,870.00
03/07/2023	R035 On 02-November-23			Bond Future	11.88	83.0891	11.8835	83.0891	110,029.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1464	1	1464	1	0.00
03/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2189	2	2189	2	750.00
03/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3688	4	3688	4	750.00
03/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	392	0	392	0	400.00
03/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5899	6	5899	6	0.00
03/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8852	9	8852	9	0.00
03/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	916	1	916	1	400.00
03/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1424	1	1424	1	0.00
03/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1444	1	1444	1	0.00
03/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3961	4	3961	4	0.00
03/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3997	4	3997	4	0.00
03/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	450	0	450	0	750.00
03/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	981	1	981	1	400.00
03/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7518	8	7518	8	0.00
03/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1824	2	1824	2	0.00
03/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	5121	5	5121	5	0.00
03/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2957	3	2957	3	0.00
03/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3926	4	3926	4	0.00
03/07/2023	R035 On 01-February-24			Bond Future	11.99	84.9795	11.9896	84.9795	0.00
03/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4005	4	4005	4	0.00
03/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1425	1	1425	1	400.00
03/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3945	4	3945	4	0.00
03/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8360	8	8360	8	0.00
03/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3975	4	3975	4	0.00
03/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	792	1	792	1	400.00
03/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8406	8	8406	8	0.00
03/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2939	3	2939	3	0.00
03/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	6148	6	6148	6	0.00
03/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2960	3	2960	3	0.00
03/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1171	1	1171	1	400.00
03/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2917	3	2917	3	0.00
03/07/2023	R035 On 02-May-24			Bond Future	12.09	82.4105	12.0899	82.4105	0.00
03/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1878	2	1878	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
03/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1863	2	1863	2	0.00
03/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1847	2	1847	2	0.00
03/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6654	7	6654	7	0.00
03/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6614	7	6614	7	0.00
03/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6574	7	6574	7	0.00
03/07/2023	R035 On 01-August-24			Bond Future	12.20	84.2808	12.1975	84.2808	0.00
03/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3132	3	3132	3	0.00
03/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3156	3	3156	3	0.00
03/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3179	3	3179	3	0.00
03/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5221	5	5221	5	0.00
03/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5192	5	5192	5	0.00
03/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5163	5	5163	5	0.00
03/07/2023	R053 On 03-August-23			Bond Future	12.36	98.1149	12.3605	98.1149	0.00
03/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3342	3	3342	3	0.00
03/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3393	3	3393	3	0.00
03/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3445	3	3445	3	0.00
03/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	839	1	839	1	0.00
03/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	858	1	858	1	0.00
03/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	877	1	877	1	0.00
03/07/2023	R053 On 02-November-23			Bond Future	12.47	94.4098	12.4678	94.4098	1,349.00
03/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5301	5	5301	5	0.00
03/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5212	5	5212	5	0.00
03/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5256	5	5256	5	0.00
03/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2743	3	2743	3	0.00
03/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2768	3	2768	3	0.00
03/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2718	3	2718	3	0.00
03/07/2023	R053 On 01-February-24			Bond Future	12.57	96.5579	12.5691	96.5579	0.00
03/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6365	6	6365	6	0.00
03/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6280	6	6280	6	0.00
03/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6323	6	6323	6	0.00
03/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3761	4	3761	4	0.00
03/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3813	4	3813	4	0.00
03/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3787	4	3787	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
03/07/2023	R053 On 02-May-24			Bond Future	12.67	92.9020	12.6732	92.9020	0.00
03/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7135	7	7135	7	0.00
03/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7176	7	7176	7	0.00
03/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7217	7	7217	7	0.00
03/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4734	5	4734	5	0.00
03/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4707	5	4707	5	0.00
03/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4680	5	4680	5	0.00
03/07/2023	R053 On 01-August-24			Bond Future	12.78	95.0091	12.7835	95.0091	0.00
03/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7809	8	7809	8	0.00
03/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7769	8	7769	8	0.00
03/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7730	8	7730	8	0.00
03/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5369	5	5369	5	0.00
03/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5342	5	5342	5	0.00
03/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5315	5	5315	5	0.00
03/07/2023	R186 On 03-August-23			Bond Future	9.18	105.0946	9.1784	105.0946	57,931.00
03/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1721	2	1721	2	0.00
03/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1772	2	1772	2	0.00
03/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1747	2	1747	2	0.00
03/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	128	0	128	0	0.00
03/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	131	0	131	0	0.00
03/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	124	0	124	0	0.00
03/07/2023	R186 On 02-November-23			Bond Future	9.20	107.4090	9.1994	107.4090	34,730.00
03/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3471	3	3471	3	0.00
03/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1375	1	1375	1	0.00
03/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1359	1	1359	1	0.00
03/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1016	1	1016	1	1,715.00
03/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1391	1	1391	1	0.00
03/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	848	1	848	1	0.00
03/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	869	1	869	1	0.00
03/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	858	1	858	1	0.00
03/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	217	0	217	0	1,715.00
03/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1150	1	1150	1	0.00
03/07/2023	R186 On 01-February-24			Bond Future	9.19	104.5409	9.1940	104.5409	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
03/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1832	2	1832	2	0.00
03/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1816	2	1816	2	0.00
03/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1800	2	1800	2	0.00
03/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1013	1	1013	1	0.00
03/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1030	1	1030	1	0.00
03/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1021	1	1021	1	0.00
03/07/2023	R186 On 02-May-24			Bond Future	9.18	106.9346	9.1807	106.9346	0.00
03/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	377	0	377	0	0.00
03/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2280	2	2280	2	2,030.00
03/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	373	0	373	0	0.00
03/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3437	3	3437	3	0.00
03/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	382	0	382	0	0.00
03/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3157	3	3157	3	0.00
03/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1010	1	1010	1	0.00
03/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	644	1	644	1	2,030.00
03/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3196	3	3196	3	0.00
03/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3177	3	3177	3	0.00
03/07/2023	R186 On 01-August-24			Bond Future	9.17	104.0511	9.1746	104.0511	0.00
03/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1021	1	1021	1	0.00
03/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1001	1	1001	1	0.00
03/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1012	1	1012	1	0.00
03/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2039	2	2039	2	0.00
03/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2062	2	2062	2	0.00
03/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2051	2	2051	2	0.00
03/07/2023	R197 On 03-August-23			Bond Future	335.18	335.1840	335.1800	335.1840	44.00
03/07/2023	R197 On 02-November-23			Bond Future	342.64	342.6477	342.6431	342.6477	0.00
03/07/2023	R202 On 03-August-23			Bond Future	248.40	248.3962	248.4002	248.3962	5,336.00
03/07/2023	R202 On 02-November-23			Bond Future	253.93	253.9274	253.9310	253.9274	0.00
03/07/2023	R202 On 01-February-24			Bond Future	254.80	254.7947	254.7980	254.7947	0.00
03/07/2023	R202 On 02-May-24			Bond Future	260.69	260.6865	260.6901	260.6865	0.00
03/07/2023	R202 On 01-August-24			Bond Future	261.56	261.5557	261.5596	261.5557	0.00
03/07/2023	R209 On 03-August-23			Bond Future	11.82	66.0001	11.8214	66.0001	13,051.00
03/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1456	1	1456	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
03/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	202	0	202	0	7,000.00
03/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	18	0	18	0	7,000.00
03/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
03/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	13	0	13	0	1,800.00
03/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1601	2	1601	2	0.00
03/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1400	1	1400	1	0.00
03/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1428	1	1428	1	0.00
03/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	762	1	762	1	1,750.00
03/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2995	3	2995	3	0.00
03/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	850	1	850	1	0.00
03/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9521	10	9521	10	0.00
03/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5396	6	5396	6	0.00
03/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	888	1	888	1	0.00
03/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	869	1	869	1	0.00
03/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5658	6	5658	6	0.00
03/07/2023	R209 On 02-November-23			Bond Future	11.92	64.2999	11.9172	64.2999	9,344.00
03/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1090	1	1090	1	0.00
03/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1074	1	1074	1	0.00
03/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1058	1	1058	1	0.00
03/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3890	4	3890	4	0.00
03/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3856	4	3856	4	0.00
03/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3823	4	3823	4	0.00
03/07/2023	R209 On 01-February-24			Bond Future	12.01	65.7628	12.0068	65.7628	0.00
03/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3290	3	3290	3	0.00
03/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3264	3	3264	3	0.00
03/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3316	3	3316	3	0.00
03/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2705	3	2705	3	0.00
03/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2725	3	2725	3	0.00
03/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2744	3	2744	3	0.00
03/07/2023	R209 On 02-May-24			Bond Future	12.10	64.1145	12.0988	64.1145	0.00
03/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1590	2	1590	2	0.00
03/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1577	2	1577	2	0.00
03/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1563	2	1563	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
03/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5996	6	5996	6	0.00
03/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5960	6	5960	6	0.00
03/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5924	6	5924	6	0.00
03/07/2023	R209 On 01-August-24			Bond Future	12.20	65.5694	12.1976	65.5694	0.00
03/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2730	3	2730	3	0.00
03/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2709	3	2709	3	0.00
03/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2751	3	2751	3	0.00
03/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4572	5	4572	5	0.00
03/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4598	5	4598	5	0.00
03/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4624	5	4624	5	0.00
03/07/2023	R210 On 03-August-23			Bond Future	227.06	227.0655	227.0647	227.0655	421.00
03/07/2023	R210 On 02-November-23			Bond Future	228.95	228.9494	228.9480	228.9494	0.00
03/07/2023	R210 On 01-February-24			Bond Future	234.21	234.2112	234.2095	234.2112	0.00
03/07/2023	R210 On 02-May-24			Bond Future	236.36	236.3664	236.3647	236.3664	0.00
03/07/2023	R210 On 01-August-24			Bond Future	241.79	241.7864	241.7851	241.7864	0.00
03/07/2023	R213 On 03-August-23			Bond Future	10.91	83.1741	10.9139	83.1741	24,418.00
03/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3190	3	3190	3	0.00
03/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3227	3	3227	3	0.00
03/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3265	3	3265	3	0.00
03/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	197	0	197	0	0.00
03/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	192	0	192	0	0.00
03/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	201	0	201	0	0.00
03/07/2023	R213 On 02-November-23			Bond Future	11.01	81.4484	11.0064	81.4484	3,000.00
03/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3138	3	3138	3	750.00
03/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7196	7	7196	7	0.00
03/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2303	2	2303	2	0.00
03/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2278	2	2278	2	0.00
03/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2327	2	2327	2	0.00
03/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1889	2	1889	2	750.00
03/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2175	2	2175	2	0.00
03/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1798	2	1798	2	0.00
03/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1835	2	1835	2	0.00
03/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1817	2	1817	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
03/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	323	0	323	0	750.00
03/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1303	1	1303	1	0.00
03/07/2023	R213 On 01-February-24			Bond Future	11.09	83.3013	11.0947	83.3013	0.00
03/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4168	4	4168	4	0.00
03/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4113	4	4113	4	0.00
03/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4141	4	4141	4	0.00
03/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1616	2	1616	2	0.00
03/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1629	2	1629	2	0.00
03/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1604	2	1604	2	0.00
03/07/2023	R213 On 02-May-24			Bond Future	11.18	81.6478	11.1769	81.6478	0.00
03/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1360	1	1360	1	0.00
03/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1373	1	1373	1	0.00
03/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1387	1	1387	1	0.00
03/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5070	5	5070	5	0.00
03/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5100	5	5100	5	0.00
03/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5130	5	5130	5	0.00
03/07/2023	R213 On 01-August-24			Bond Future	11.27	83.5013	11.2672	83.5013	0.00
03/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2409	2	2409	2	0.00
03/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2371	2	2371	2	0.00
03/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2390	2	2390	2	0.00
03/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3989	4	3989	4	0.00
03/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	4012	4	4012	4	0.00
03/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3967	4	3967	4	0.00
03/07/2023	R214 On 03-August-23			Bond Future	12.16	61.9820	12.1567	61.9820	19,436.00
03/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1134	1	1134	1	0.00
03/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	1085	1	1085	1	0.00
03/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	1109	1	1109	1	0.00
03/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1141	1	1141	1	0.00
03/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1165	1	1165	1	0.00
03/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1118	1	1118	1	0.00
03/07/2023	R214 On 02-November-23			Bond Future	12.26	60.0437	12.2561	60.0437	12.00
03/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	794	1	794	1	0.00
03/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	821	1	821	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
03/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	807	1	807	1	0.00
03/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4790	5	4790	5	0.00
03/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4829	5	4829	5	0.00
03/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4751	5	4751	5	0.00
03/07/2023	R214 On 01-February-24			Bond Future	12.35	61.4097	12.3531	61.4097	0.00
03/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2526	2	2526	2	0.00
03/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2549	2	2549	2	0.00
03/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2572	3	2572	3	0.00
03/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3489	4	3489	4	0.00
03/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3514	4	3514	4	0.00
03/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3539	4	3539	4	0.00
03/07/2023	R214 On 02-May-24			Bond Future	12.44	59.5092	12.4442	59.5092	0.00
03/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1657	2	1657	2	0.00
03/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1629	2	1629	2	0.00
03/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1642	2	1642	2	0.00
03/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6449	7	6449	7	0.00
03/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6488	7	6488	7	0.00
03/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6411	7	6411	7	0.00
03/07/2023	R214 On 01-August-24			Bond Future	12.54	60.8597	12.5406	60.8597	0.00
03/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3116	3	3116	3	0.00
03/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3138	3	3138	3	0.00
03/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3160	3	3160	3	0.00
03/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4850	5	4850	5	0.00
03/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4876	5	4876	5	0.00
03/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4902	5	4902	5	0.00
03/07/2023	R248 On 03-August-23			Bond Future	12.30	76.2836	12.2988	76.2836	97,118.00
03/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	830	1	830	1	0.00
03/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	852	1	852	1	0.00
03/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5100	5	5100	5	0.00
03/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1386	1	1386	1	1,100.00
03/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	335	0	335	0	1,100.00
03/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	875	1	875	1	0.00
03/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1992	2	1992	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
03/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3352	4	3352	4	0.00
03/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1379	2	1379	2	0.00
03/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	163	0	163	0	1,100.00
03/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2029	2	2029	2	0.00
03/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2066	2	2066	2	0.00
03/07/2023	R248 On 02-November-23			Bond Future	12.40	73.5168	12.4039	73.5168	169,112.00
03/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1361	1	1361	1	220.00
03/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	828	1	828	1	0.00
03/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3204	3	3204	3	220.00
03/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7275	7	7275	7	0.00
03/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	802	1	802	1	0.00
03/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	815	1	815	1	0.00
03/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6438	7	6438	7	0.00
03/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	943	1	943	1	220.00
03/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4985	5	4985	5	0.00
03/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2655	3	2655	3	0.00
03/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6544	7	6544	7	0.00
03/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6491	7	6491	7	0.00
03/07/2023	R248 On 01-February-24			Bond Future	12.51	75.1893	12.5069	75.1893	0.00
03/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2833	3	2833	3	0.00
03/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2780	3	2780	3	0.00
03/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2806	3	2806	3	0.00
03/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4878	5	4878	5	0.00
03/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4912	5	4912	5	0.00
03/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4845	5	4845	5	0.00
03/07/2023	R248 On 02-May-24			Bond Future	12.60	72.4598	12.6040	72.4598	13,000.00
03/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1826	2	1826	2	0.00
03/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1795	2	1795	2	0.00
03/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1810	2	1810	2	0.00
03/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8628	9	8628	9	0.00
03/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8727	9	8727	9	0.00
03/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8677	9	8677	9	0.00
03/07/2023	R248 On 01-August-24			Bond Future	12.71	74.1039	12.7066	74.1039	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
03/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3840	4	3840	4	0.00
03/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3789	4	3789	4	0.00
03/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3814	4	3814	4	0.00
03/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6058	6	6058	6	0.00
03/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6090	6	6090	6	0.00
03/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6026	6	6026	6	0.00