



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	2025 On 03-August-23			Bond Future	171.77	171.5514	171.7730	171.5514	6,305.00
13/06/2023	2025 On 02-November-23			Bond Future	175.65	175.4299	175.6540	175.4299	0.00
13/06/2023	2025 On 01-February-24			Bond Future	177.97	177.7426	177.9708	177.7426	0.00
13/06/2023	2025 On 02-May-24			Bond Future	182.24	182.0107	182.2438	182.0107	0.00
13/06/2023	2025 On 01-August-24			Bond Future	184.59	184.3507	184.5920	184.3507	0.00
13/06/2023	2029 On 03-August-23			Bond Future	125.00	124.4509	124.9966	124.4509	2,275.00
13/06/2023	2029 On 02-November-23			Bond Future	126.49	125.9289	126.4852	125.9289	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
13/06/2023	2029 On 01-February-24			Bond Future	129.45	128.8845	129.4528	128.8845	0.00
13/06/2023	2029 On 02-May-24			Bond Future	131.18	130.6008	131.1827	130.6008	0.00
13/06/2023	2029 On 01-August-24			Bond Future	134.21	133.6112	134.2081	133.6112	0.00
13/06/2023	2030 On 03-August-23			Bond Future	10.78	87.2766	10.7839	87.2766	96,972.00
13/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2922	3	2922	3	0.00
13/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7257	7	7257	7	0.00
13/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	573	1	573	1	1,012.00
13/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1010	1	1010	1	350.00
13/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2858	3	2858	3	0.00
13/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8349	8	8349	8	0.00
13/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2890	3	2890	3	0.00
13/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	544	1	544	1	0.00
13/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	43	0	43	0	350.00
13/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	561	1	561	1	0.00
13/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1575	2	1575	2	0.00
13/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	71	0	71	0	1,012.00
13/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2205	2	2205	2	0.00
13/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	553	1	553	1	0.00
13/06/2023	2030 On 02-November-23			Bond Future	10.87	89.2291	10.8685	89.2291	312.00
13/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6091	6	6091	6	0.00
13/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2786	3	2786	3	500.00
13/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3970	4	3970	4	0.00
13/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2112	2	2112	2	0.00
13/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	751	1	751	1	500.00
13/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1724	2	1724	2	500.00
13/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3582	3	3582	3	0.00
13/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2070	2	2070	2	0.00
13/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2091	2	2091	2	0.00
13/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	926	1	926	1	800.00
13/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1345	1	1345	1	500.00
13/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	520	0	520	0	800.00
13/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6025	6	6025	6	0.00
13/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4261	4	4261	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
13/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2330	2	2330	2	0.00
13/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2350	2	2350	2	0.00
13/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1329	1	1329	1	500.00
13/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	602	1	602	1	500.00
13/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2745	3	2745	3	0.00
13/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4859	5	4859	5	0.00
13/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2310	2	2310	2	0.00
13/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3325	3	3325	3	0.00
13/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1167	1	1167	1	800.00
13/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1768	2	1768	2	0.00
13/06/2023	2030 On 01-February-24			Bond Future	10.94	87.2968	10.9428	87.2968	0.00
13/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4906	5	4906	5	0.00
13/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5584	5	5584	5	0.00
13/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4603	5	4603	5	0.00
13/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3474	3	3474	3	0.00
13/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3571	3	3571	3	0.00
13/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3596	4	3596	4	0.00
13/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1666	2	1666	2	500.00
13/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1258	1	1258	1	400.00
13/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	807	1	807	1	400.00
13/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1077	1	1077	1	500.00
13/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3620	4	3620	4	0.00
13/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4878	5	4878	5	0.00
13/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1357	1	1357	1	200.00
13/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2770	3	2770	3	0.00
13/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1115	1	1115	1	1,360.00
13/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1185	1	1185	1	500.00
13/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5016	5	5016	5	0.00
13/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6455	7	6455	7	0.00
13/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5369	5	5369	5	0.00
13/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5239	5	5239	5	0.00
13/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4524	5	4524	5	0.00
13/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1380	1	1380	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
13/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1950	2	1950	2	0.00
13/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1370	1	1370	1	500.00
13/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1153	1	1153	1	400.00
13/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4798	5	4798	5	0.00
13/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3887	4	3887	4	0.00
13/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2544	3	2544	3	700.00
13/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1965	2	1965	2	0.00
13/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1979	2	1979	2	0.00
13/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2036	2	2036	2	1,360.00
13/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1482	2	1482	2	200.00
13/06/2023	2030 On 02-May-24			Bond Future	11.02	89.3748	11.0155	89.3748	0.00
13/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8559	8	8559	8	0.00
13/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3172	3	3172	3	500.00
13/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5153	5	5153	5	0.00
13/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1167	1	1167	1	0.00
13/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1520	1	1520	1	1,000.00
13/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6349	6	6349	6	0.00
13/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2203	2	2203	2	500.00
13/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2562	2	2562	2	1,080.00
13/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1148	1	1148	1	0.00
13/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1158	1	1158	1	0.00
13/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1012	1	1012	1	1,000.00
13/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6408	7	6408	7	0.00
13/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5895	6	5895	6	0.00
13/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5927	6	5927	6	0.00
13/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3315	3	3315	3	0.00
13/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3736	4	3736	4	0.00
13/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1307	1	1307	1	1,080.00
13/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2773	3	2773	3	0.00
13/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4879	5	4879	5	0.00
13/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5864	6	5864	6	0.00
13/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1696	2	1696	2	1,000.00
13/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	832	1	832	1	500.00

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13/06/2023	2030 On 01-August-24			Bond Future	11.12	87.4077	11.1195	87.4077	0.00
13/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1960	2	1960	2	0.00
13/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1930	2	1930	2	0.00
13/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1945	2	1945	2	0.00
13/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4736	5	4736	5	0.00
13/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4760	5	4760	5	0.00
13/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4713	5	4713	5	0.00
13/06/2023	2032 On 03-August-23			Bond Future	11.36	85.9164	11.3601	85.9164	119,720.00
13/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1724	2	1724	2	0.00
13/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3559	3	3559	3	5,000.00
13/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2704	3	2704	3	0.00
13/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1871	2	1871	2	11,000.00
13/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2670	3	2670	3	0.00
13/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
13/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	55	0	55	0	7,500.00
13/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3707	4	3707	4	3,000.00
13/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2738	3	2738	3	0.00
13/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3194	3	3194	3	5,000.00
13/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2022	2	2022	2	0.00
13/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1117	1	1117	1	7,500.00
13/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	657	1	657	1	0.00
13/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	802	1	802	1	0.00
13/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	528	1	528	1	3,000.00
13/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5351	5	5351	5	0.00
13/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9039	9	9039	9	0.00
13/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	827	1	827	1	0.00
13/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1203	1	1203	1	11,000.00
13/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	815	1	815	1	0.00
13/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	562	1	562	1	0.00
13/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1294	1	1294	1	7,500.00
13/06/2023	2032 On 02-November-23			Bond Future	11.46	83.6746	11.4586	83.6746	65,300.00
13/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4927	5	4927	5	0.00
13/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2066	2	2066	2	0.00

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13/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1784	2	1784	2	500.00
13/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2045	2	2045	2	0.00
13/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2087	2	2087	2	0.00
13/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	1001	1	1001	1	500.00
13/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3802	4	3802	4	0.00
13/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1765	2	1765	2	0.00
13/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3537	4	3537	4	0.00
13/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5211	5	5211	5	0.00
13/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3121	3	3121	3	0.00
13/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3175	3	3175	3	0.00
13/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3148	3	3148	3	0.00
13/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1276	1	1276	1	500.00
13/06/2023	2032 On 01-February-24			Bond Future	11.55	85.6200	11.5469	85.6200	0.00
13/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6283	6	6283	6	0.00
13/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3978	4	3978	4	0.00
13/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1614	2	1614	2	1,200.00
13/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5902	6	5902	6	0.00
13/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6637	7	6637	7	0.00
13/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3923	4	3923	4	0.00
13/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3950	4	3950	4	0.00
13/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1646	2	1646	2	200.00
13/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2192	2	2192	2	500.00
13/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3708	4	3708	4	0.00
13/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	795	1	795	1	1,200.00
13/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1387	1	1387	1	500.00
13/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8261	8	8261	8	0.00
13/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2782	3	2782	3	200.00
13/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4325	4	4325	4	0.00
13/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2619	3	2619	3	0.00
13/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2637	3	2637	3	0.00
13/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1430	1	1430	1	500.00
13/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5333	5	5333	5	0.00
13/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2601	3	2601	3	0.00

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13/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5267	5	5267	5	0.00
13/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5937	6	5937	6	0.00
13/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1541	2	1541	2	1,200.00
13/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1672	2	1672	2	200.00
13/06/2023	2032 On 02-May-24			Bond Future	11.63	83.4928	11.6312	83.4928	0.00
13/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8447	8	8447	8	0.00
13/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2209	2	2209	2	500.00
13/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1377	1	1377	1	0.00
13/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2727	3	2727	3	1,550.00
13/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1426	1	1426	1	500.00
13/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1366	1	1366	1	0.00
13/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6997	7	6997	7	0.00
13/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7893	8	7893	8	0.00
13/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1807	2	1807	2	1,000.00
13/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1389	1	1389	1	0.00
13/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1164	1	1164	1	1,000.00
13/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1501	1	1501	1	1,550.00
13/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6064	6	6064	6	0.00
13/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7139	7	7139	7	0.00
13/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6388	7	6388	7	0.00
13/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5367	5	5367	5	0.00
13/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1302	1	1302	1	500.00
13/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6461	7	6461	7	0.00
13/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6279	6	6279	6	0.00
13/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4002	4	4002	4	0.00
13/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6424	7	6424	7	0.00
13/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4687	5	4687	5	0.00
13/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1174	1	1174	1	1,550.00
13/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1545	2	1545	2	1,000.00
13/06/2023	2032 On 01-August-24			Bond Future	11.74	85.3960	11.7395	85.3960	0.00
13/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2342	2	2342	2	0.00
13/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2360	2	2360	2	0.00
13/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2378	2	2378	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
13/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5016	5	5016	5	0.00
13/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5043	5	5043	5	0.00
13/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5071	5	5071	5	0.00
13/06/2023	2033 On 03-August-23			Bond Future	118.29	118.2529	118.2898	118.2529	7,227.00
13/06/2023	2033 On 02-November-23			Bond Future	119.53	119.4984	119.5345	119.4984	0.00
13/06/2023	2033 On 01-February-24			Bond Future	122.34	122.3030	122.3390	122.3030	0.00
13/06/2023	2033 On 02-May-24			Bond Future	123.80	123.7663	123.8029	123.7663	0.00
13/06/2023	2033 On 01-August-24			Bond Future	126.66	126.6192	126.6582	126.6192	0.00
13/06/2023	2037 On 03-August-23			Bond Future	12.18	76.0070	12.1775	76.0070	132,562.00
13/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	6	0	6	0	1,800.00
13/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	94	0	94	0	1,800.00
13/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1634	2	1634	2	0.00
13/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1580	2	1580	2	0.00
13/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1607	2	1607	2	0.00
13/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1861	2	1861	2	0.00
13/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1888	2	1888	2	0.00
13/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1835	2	1835	2	0.00
13/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6795	7	6795	7	0.00
13/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11106	11	11106	11	0.00
13/06/2023	2037 On 02-November-23			Bond Future	12.28	77.7075	12.2825	77.7075	481.00
13/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1258	1	1258	1	0.00
13/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1241	1	1241	1	0.00
13/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2205	2	2205	2	750.00
13/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3599	4	3599	4	750.00
13/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8519	8	8519	8	0.00
13/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1275	1	1275	1	0.00
13/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5247	5	5247	5	0.00
13/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	710	1	710	1	750.00
13/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5207	5	5207	5	0.00
13/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2364	2	2364	2	0.00
13/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3606	4	3606	4	0.00
13/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5168	5	5168	5	0.00
13/06/2023	2037 On 01-February-24			Bond Future	12.38	75.2572	12.3822	75.2572	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
13/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8762	9	8762	9	0.00
13/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3478	3	3478	3	0.00
13/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2910	3	2910	3	2,500.00
13/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3505	3	3505	3	0.00
13/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3532	3	3532	3	0.00
13/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5326	5	5326	5	0.00
13/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2563	3	2563	3	2,500.00
13/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1329	1	1329	1	2,500.00
13/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3804	4	3804	4	0.00
13/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4448	5	4448	5	0.00
13/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3829	4	3829	4	0.00
13/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3854	4	3854	4	0.00
13/06/2023	2037 On 02-May-24			Bond Future	12.48	77.0488	12.4804	77.0488	0.00
13/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1695	2	1695	2	0.00
13/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1709	2	1709	2	0.00
13/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1724	2	1724	2	0.00
13/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7355	7	7355	7	0.00
13/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7312	7	7312	7	0.00
13/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7270	7	7270	7	0.00
13/06/2023	2037 On 01-August-24			Bond Future	12.60	74.5494	12.6006	74.5494	0.00
13/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3036	3	3036	3	0.00
13/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2993	3	2993	3	0.00
13/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3014	3	3014	3	0.00
13/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5590	6	5590	6	0.00
13/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5621	6	5621	6	0.00
13/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5559	6	5559	6	0.00
13/06/2023	2038 On 03-August-23			Bond Future	128.03	127.6163	128.0327	127.6163	3,019.00
13/06/2023	2038 On 02-November-23			Bond Future	130.93	130.5016	130.9256	130.5016	1,706.00
13/06/2023	2038 On 01-February-24			Bond Future	131.97	131.5344	131.9676	131.5344	0.00
13/06/2023	2038 On 02-May-24			Bond Future	135.14	134.6931	135.1363	134.6931	0.00
13/06/2023	2038 On 01-August-24			Bond Future	136.17	135.7096	136.1653	135.7096	0.00
13/06/2023	2040 On 03-August-23			Bond Future	12.38	76.6964	12.3782	76.6964	133,167.00
13/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1377	1	1377	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
13/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1403	1	1403	1	0.00
13/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1428	1	1428	1	0.00
13/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2272	2	2272	2	0.00
13/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2304	2	2304	2	0.00
13/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2336	2	2336	2	0.00
13/06/2023	2040 On 02-November-23			Bond Future	12.48	78.4123	12.4848	78.4123	0.00
13/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1455	1	1455	1	128.00
13/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1103	1	1103	1	0.00
13/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3499	4	3499	4	128.00
13/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7217	7	7217	7	0.00
13/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1072	1	1072	1	0.00
13/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1087	1	1087	1	0.00
13/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6289	6	6289	6	0.00
13/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6381	6	6381	6	0.00
13/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1194	1	1194	1	128.00
13/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2862	3	2862	3	0.00
13/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5422	5	5422	5	0.00
13/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6335	6	6335	6	0.00
13/06/2023	2040 On 01-February-24			Bond Future	12.59	75.7280	12.5865	75.7280	28.00
13/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3239	3	3239	3	0.00
13/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3212	3	3212	3	0.00
13/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3186	3	3186	3	0.00
13/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4613	5	4613	5	0.00
13/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4583	5	4583	5	0.00
13/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4554	5	4554	5	0.00
13/06/2023	2040 On 02-May-24			Bond Future	12.69	77.5309	12.6865	77.5309	0.00
13/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1821	2	1821	2	0.00
13/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1790	2	1790	2	0.00
13/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1805	2	1805	2	0.00
13/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7953	8	7953	8	0.00
13/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8044	8	8044	8	0.00
13/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	7998	8	7998	8	0.00
13/06/2023	2040 On 01-August-24			Bond Future	12.81	74.7920	12.8076	74.7920	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
13/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3280	3	3280	3	0.00
13/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3303	3	3303	3	0.00
13/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3326	3	3326	3	0.00
13/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5879	6	5879	6	0.00
13/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5912	6	5912	6	0.00
13/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5945	6	5945	6	0.00
13/06/2023	2044 On 03-August-23			Bond Future	12.42	73.1945	12.4154	73.1945	81,128.00
13/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	471	0	471	0	4,553.00
13/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1214	1	1214	1	0.00
13/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2128	2	2128	2	0.00
13/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	855	1	855	1	0.00
13/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1191	1	1191	1	0.00
13/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1168	1	1168	1	0.00
13/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2702	3	2702	3	0.00
13/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2666	3	2666	3	0.00
13/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3280	3	3280	3	4,754.00
13/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1651	2	1651	2	9,106.00
13/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2630	3	2630	3	0.00
13/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4421	4	4421	4	3,076.00
13/06/2023	2044 On 02-November-23			Bond Future	12.52	74.8322	12.5177	74.8322	0.00
13/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	997	1	997	1	0.00
13/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	1012	1	1012	1	0.00
13/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1028	1	1028	1	0.00
13/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6679	7	6679	7	0.00
13/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6727	7	6727	7	0.00
13/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6775	7	6775	7	0.00
13/06/2023	2044 On 01-February-24			Bond Future	12.62	72.1898	12.6151	72.1898	0.00
13/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	3010	3	3010	3	0.00
13/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3036	3	3036	3	0.00
13/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3062	3	3062	3	0.00
13/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4896	5	4896	5	0.00
13/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4927	5	4927	5	0.00
13/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4959	5	4959	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
13/06/2023	2044 On 02-May-24			Bond Future	12.71	73.9085	12.7106	73.9085	0.00
13/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2058	2	2058	2	0.00
13/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2074	2	2074	2	0.00
13/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2091	2	2091	2	0.00
13/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8162	8	8162	8	0.00
13/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8208	8	8208	8	0.00
13/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8254	8	8254	8	0.00
13/06/2023	2044 On 01-August-24			Bond Future	12.83	71.2121	12.8257	71.2121	0.00
13/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3541	4	3541	4	0.00
13/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3494	4	3494	4	0.00
13/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3517	4	3517	4	0.00
13/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6491	6	6491	6	0.00
13/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6525	7	6525	7	0.00
13/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6457	6	6457	6	0.00
13/06/2023	2046 On 03-August-23			Bond Future	113.26	113.9118	113.2555	113.9118	12,882.00
13/06/2023	2046 On 02-November-23			Bond Future	113.72	114.3886	113.7160	114.3886	4,626.00
13/06/2023	2046 On 01-February-24			Bond Future	116.38	117.0736	116.3842	117.0736	0.00
13/06/2023	2046 On 02-May-24			Bond Future	117.01	117.7189	117.0131	117.7189	0.00
13/06/2023	2046 On 01-August-24			Bond Future	119.71	120.4313	119.7106	120.4313	0.00
13/06/2023	2050 On 03-August-23			Bond Future	113.28	113.0405	113.2760	113.0405	10,740.00
13/06/2023	2050 On 02-November-23			Bond Future	115.84	115.5961	115.8353	115.5961	3,364.00
13/06/2023	2050 On 01-February-24			Bond Future	116.29	116.0501	116.2942	116.0501	0.00
13/06/2023	2050 On 02-May-24			Bond Future	119.09	118.8370	119.0865	118.8370	0.00
13/06/2023	2050 On 01-August-24			Bond Future	119.51	119.2489	119.5063	119.2489	0.00
13/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	AL37 On 03-August-23			Index Future	873.84	873.3290	873.8370	873.3290	0.00
13/06/2023	AL37 On 02-November-23			Index Future	893.37	892.8540	893.3700	892.8540	0.00
13/06/2023	AL37 On 01-February-24			Index Future	914.12	913.5960	914.1220	913.5960	0.00
13/06/2023	AL37 On 02-May-24			Index Future	935.87	935.3290	935.8660	935.3290	0.00
13/06/2023	AL37 On 01-August-24			Index Future	957.26	956.7080	957.2610	956.7080	0.00
13/06/2023	AL7T On 03-August-23			Index Future	997.74	996.0960	997.7430	996.0960	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
13/06/2023	AL7T On 02-November-23			Index Future	1020.05	1018.3660	1020.0450	1018.3660	0.00
13/06/2023	AL7T On 01-February-24			Index Future	1043.74	1042.0240	1043.7400	1042.0240	0.00
13/06/2023	AL7T On 02-May-24			Index Future	1068.57	1066.8120	1068.5680	1066.8120	0.00
13/06/2023	AL7T On 01-August-24			Index Future	1093.00	1091.1970	1092.9960	1091.1970	0.00
13/06/2023	ALBI On 03-August-23			Index Future	874.34	873.7920	874.3360	873.7920	106.00
13/06/2023	ALBI On 02-November-23			Index Future	893.88	893.3270	893.8800	893.3270	0.00
13/06/2023	ALBI On 01-February-24			Index Future	914.64	914.0800	914.6440	914.0800	0.00
13/06/2023	ALBI On 02-May-24			Index Future	936.40	935.8240	936.4010	935.8240	0.00
13/06/2023	ALBI On 01-August-24			Index Future	957.81	957.2150	957.8070	957.2150	0.00
13/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C431 On 31-January-31			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
13/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	ES33 On 03-August-23			Bond Future	12.72	73.6241	12.7156	73.6241	350.00
13/06/2023	ES33 On 02-November-23			Bond Future	12.86	71.4895	12.8559	71.4895	0.00
13/06/2023	ES33 On 01-February-24			Bond Future	12.99	73.1680	12.9926	73.1680	0.00
13/06/2023	ES33 On 02-May-24			Bond Future	13.12	71.1232	13.1240	71.1232	0.00
13/06/2023	ES33 On 01-August-24			Bond Future	13.28	72.7594	13.2784	72.7594	0.00
13/06/2023	ES42 On 03-August-23			Bond Future	13.11	70.5252	13.1107	70.5252	4,000.00
13/06/2023	ES42 On 02-November-23			Bond Future	13.24	67.8559	13.2430	67.8559	0.00
13/06/2023	ES42 On 01-February-24			Bond Future	13.37	69.4496	13.3655	69.4496	0.00
13/06/2023	ES42 On 02-May-24			Bond Future	13.49	66.8543	13.4886	66.8543	0.00
13/06/2023	ES42 On 01-August-24			Bond Future	13.63	68.3904	13.6284	68.3904	0.00
13/06/2023	GOVI On 03-August-23			GOVI	861.78	861.1960	861.7750	861.1960	834.00
13/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	245450	24	245450	24	0.00
13/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	245650	24	245650	24	0.00
13/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	245550	24	245550	24	0.00
13/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23			GOVI	881.04	880.4490	881.0390	880.4490	0.00
13/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	47710	5	47710	5	0.00
13/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	47810	5	47810	5	0.00
13/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	47610	5	47610	5	0.00
13/06/2023	GOVI On 01-February-24			GOVI	901.51	900.9040	901.5050	900.9040	0.00
13/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	215250	21	215250	21	0.00
13/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	215150	21	215150	21	0.00
13/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	215050	21	215050	21	0.00
13/06/2023	GOVI On 01-February-24	880.00	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
13/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24			GOVI	922.95	922.3340	922.9490	922.3340	0.00
13/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	280210	29	280210	29	0.00
13/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	280310	29	280310	29	0.00
13/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	280410	29	280410	29	0.00
13/06/2023	GOVI On 01-August-24			GOVI	944.05	943.4170	944.0480	943.4170	0.00
13/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	6780	0	6780	0	0.00
13/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	6680	0	6680	0	0.00
13/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	6580	0	6580	0	0.00
13/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2023	IGOV On 03-August-23			Index Future	328.84	329.2610	328.8380	329.2610	639.00
13/06/2023	IGOV On 02-November-23			Index Future	336.27	336.7020	336.2690	336.7020	16.00
13/06/2023	IGOV On 01-February-24			Index Future	344.16	344.6030	344.1580	344.6030	0.00
13/06/2023	IGOV On 02-May-24			Index Future	352.42	352.8760	352.4210	352.8760	0.00
13/06/2023	IGOV On 01-August-24			Index Future	360.55	361.0170	360.5510	361.0170	0.00
13/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
13/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
13/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
13/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.79	91.2250	8.7900	91.2250	0.00
13/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.82	91.1850	8.8150	91.1850	0.00
13/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.87	91.1200	8.8700	91.1200	0.00
13/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.88	91.1000	8.8800	91.1000	0.00
13/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.92	91.0700	8.9200	91.0700	0.00
13/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.93	91.0300	8.9250	91.0300	0.00
13/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.82	91.1600	8.8200	91.1600	0.00
13/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.74	91.2650	8.7400	91.2650	0.00
13/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.55	91.4600	8.5500	91.4600	0.00
13/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.50	91.5150	8.5000	91.5150	0.00
13/06/2023	R035 On 03-August-23			Bond Future	11.89	84.9749	11.8927	84.9749	60,975.00
13/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1337	1	1337	1	0.00
13/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1999	2	1999	2	0.00
13/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1969	2	1969	2	0.00
13/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	2030	2	2030	2	0.00
13/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3806	4	3806	4	5,000.00
13/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1458	2	1458	2	0.00
13/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1503	2	1503	2	0.00
13/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1481	2	1481	2	0.00
13/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	644	1	644	1	0.00
13/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2106	2	2106	2	4,870.00
13/06/2023	R035 On 02-November-23			Bond Future	12.00	82.3642	12.0009	82.3642	109,778.00
13/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1504	1	1504	1	0.00
13/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2172	2	2172	2	750.00
13/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	486	0	486	0	400.00
13/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3566	3	3566	3	750.00
13/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5647	6	5647	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
13/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8470	8	8470	8	0.00
13/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	999	1	999	1	400.00
13/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1465	1	1465	1	0.00
13/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1484	1	1484	1	0.00
13/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4623	5	4623	5	0.00
13/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4659	5	4659	5	0.00
13/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	689	1	689	1	750.00
13/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1350	1	1350	1	400.00
13/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2322	2	2322	2	0.00
13/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5826	6	5826	6	0.00
13/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8233	8	8233	8	0.00
13/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3561	4	3561	4	0.00
13/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4587	5	4587	5	0.00
13/06/2023	R035 On 01-February-24			Bond Future	12.10	84.2789	12.1042	84.2789	0.00
13/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3889	4	3889	4	0.00
13/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1487	1	1487	1	400.00
13/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3832	4	3832	4	0.00
13/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8062	8	8062	8	0.00
13/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	883	1	883	1	400.00
13/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3860	4	3860	4	0.00
13/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3419	4	3419	4	0.00
13/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9092	9	9092	9	0.00
13/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6805	7	6805	7	0.00
13/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3442	4	3442	4	0.00
13/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1467	2	1467	2	400.00
13/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3396	3	3396	3	0.00
13/06/2023	R035 On 02-May-24			Bond Future	12.19	81.7676	12.1947	81.7676	0.00
13/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1761	2	1761	2	0.00
13/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1746	2	1746	2	0.00
13/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1731	2	1731	2	0.00
13/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7073	7	7073	7	0.00
13/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7033	7	7033	7	0.00
13/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6992	7	6992	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
13/06/2023	R035 On 01-August-24			Bond Future	12.30	83.6318	12.3048	83.6318	0.00
13/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2918	3	2918	3	0.00
13/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2939	3	2939	3	0.00
13/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2961	3	2961	3	0.00
13/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5545	6	5545	6	0.00
13/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5514	6	5514	6	0.00
13/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5483	6	5483	6	0.00
13/06/2023	R053 On 03-August-23			Bond Future	12.38	98.2708	12.3765	98.2708	0.00
13/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3864	4	3864	4	0.00
13/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3912	4	3912	4	0.00
13/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3959	4	3959	4	0.00
13/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1471	1	1471	1	0.00
13/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1494	1	1494	1	0.00
13/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1518	2	1518	2	0.00
13/06/2023	R053 On 02-November-23			Bond Future	12.48	94.6022	12.4800	94.6022	1,349.00
13/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5658	6	5658	6	0.00
13/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5570	6	5570	6	0.00
13/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5614	6	5614	6	0.00
13/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3189	3	3189	3	0.00
13/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3215	3	3215	3	0.00
13/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3164	3	3164	3	0.00
13/06/2023	R053 On 01-February-24			Bond Future	12.58	96.8018	12.5754	96.8018	0.00
13/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6687	7	6687	7	0.00
13/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6603	7	6603	7	0.00
13/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6645	7	6645	7	0.00
13/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4128	4	4128	4	0.00
13/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4181	4	4181	4	0.00
13/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4154	4	4154	4	0.00
13/06/2023	R053 On 02-May-24			Bond Future	12.67	93.2373	12.6677	93.2373	0.00
13/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7396	7	7396	7	0.00
13/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7436	7	7436	7	0.00
13/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7477	8	7477	8	0.00
13/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4955	5	4955	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
13/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4928	5	4928	5	0.00
13/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4901	5	4901	5	0.00
13/06/2023	R053 On 01-August-24			Bond Future	12.78	95.3612	12.7763	95.3612	0.00
13/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	8050	8	8050	8	0.00
13/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7971	8	7971	8	0.00
13/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	8010	8	8010	8	0.00
13/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5533	6	5533	6	0.00
13/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5560	6	5560	6	0.00
13/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5506	5	5506	5	0.00
13/06/2023	R186 On 03-August-23			Bond Future	9.47	104.2615	9.4739	104.2615	73,345.00
13/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1320	1	1320	1	0.00
13/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1359	1	1359	1	0.00
13/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1340	1	1340	1	0.00
13/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	577	1	577	1	0.00
13/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	586	1	586	1	0.00
13/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	568	1	568	1	0.00
13/06/2023	R186 On 02-November-23			Bond Future	9.51	106.5931	9.5099	106.5931	14,654.00
13/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2994	3	2994	3	0.00
13/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1206	1	1206	1	0.00
13/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1219	1	1219	1	0.00
13/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	929	1	929	1	1,715.00
13/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1232	1	1232	1	0.00
13/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1528	2	1528	2	0.00
13/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1542	2	1542	2	0.00
13/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1556	2	1556	2	0.00
13/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	581	1	581	1	1,715.00
13/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1904	2	1904	2	0.00
13/06/2023	R186 On 01-February-24			Bond Future	9.52	103.7579	9.5156	103.7579	0.00
13/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1642	2	1642	2	0.00
13/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1628	2	1628	2	0.00
13/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1614	2	1614	2	0.00
13/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1631	2	1631	2	0.00
13/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1653	2	1653	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
13/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1642	2	1642	2	0.00
13/06/2023	R186 On 02-May-24			Bond Future	9.50	106.2273	9.4970	106.2273	0.00
13/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	438	0	438	0	0.00
13/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2096	2	2096	2	2,030.00
13/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	434	0	434	0	0.00
13/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3144	3	3144	3	0.00
13/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	443	0	443	0	0.00
13/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3952	4	3952	4	0.00
13/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1560	2	1560	2	0.00
13/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1085	1	1085	1	2,030.00
13/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3992	4	3992	4	0.00
13/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3972	4	3972	4	0.00
13/06/2023	R186 On 01-August-24			Bond Future	9.52	103.3388	9.5230	103.3388	0.00
13/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	926	1	926	1	0.00
13/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	911	1	911	1	0.00
13/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	918	1	918	1	0.00
13/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2682	3	2682	3	0.00
13/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2711	3	2711	3	0.00
13/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2696	3	2696	3	0.00
13/06/2023	R197 On 03-August-23			Bond Future	337.43	337.1325	337.4317	337.1325	44.00
13/06/2023	R197 On 02-November-23			Bond Future	345.06	344.7539	345.0552	344.7539	0.00
13/06/2023	R202 On 03-August-23			Bond Future	250.41	250.2202	250.4079	250.2202	5,336.00
13/06/2023	R202 On 02-November-23			Bond Future	256.07	255.8769	256.0652	255.8769	0.00
13/06/2023	R202 On 01-February-24			Bond Future	257.08	256.8918	257.0832	256.8918	0.00
13/06/2023	R202 On 02-May-24			Bond Future	263.26	263.0607	263.2556	263.0607	0.00
13/06/2023	R202 On 01-August-24			Bond Future	264.18	263.9783	264.1824	263.9783	0.00
13/06/2023	R209 On 03-August-23			Bond Future	11.94	65.4140	11.9424	65.4140	11,456.00
13/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1522	1	1522	1	0.00
13/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	341	0	341	0	7,000.00
13/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	73	0	73	0	7,000.00
13/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	4	0	1,800.00
13/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	62	0	62	0	1,800.00
13/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1473	1	1473	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
13/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1497	1	1497	1	0.00
13/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1648	2	1648	2	0.00
13/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1379	1	1379	1	1,750.00
13/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3704	4	3704	4	0.00
13/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1486	2	1486	2	0.00
13/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10095	10	10095	10	0.00
13/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6022	6	6022	6	0.00
13/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1531	2	1531	2	0.00
13/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1508	2	1508	2	0.00
13/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6276	6	6276	6	0.00
13/06/2023	R209 On 02-November-23			Bond Future	12.04	63.7229	12.0380	63.7229	497.00
13/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1130	1	1130	1	0.00
13/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1115	1	1115	1	0.00
13/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1099	1	1099	1	0.00
13/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4493	5	4493	5	0.00
13/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4458	5	4458	5	0.00
13/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4424	5	4424	5	0.00
13/06/2023	R209 On 01-February-24			Bond Future	12.13	65.2044	12.1250	65.2044	0.00
13/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3192	3	3192	3	0.00
13/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3168	3	3168	3	0.00
13/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3216	3	3216	3	0.00
13/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3148	3	3148	3	0.00
13/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3169	3	3169	3	0.00
13/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3190	3	3190	3	0.00
13/06/2023	R209 On 02-May-24			Bond Future	12.21	63.6010	12.2087	63.6010	0.00
13/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1495	1	1495	1	0.00
13/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1482	1	1482	1	0.00
13/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1470	1	1470	1	0.00
13/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6401	6	6401	6	0.00
13/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6364	6	6364	6	0.00
13/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6327	6	6327	6	0.00
13/06/2023	R209 On 01-August-24			Bond Future	12.31	65.0508	12.3099	65.0508	0.00
13/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2562	3	2562	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
13/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2543	2	2543	2	0.00
13/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2581	3	2581	3	0.00
13/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4904	5	4904	5	0.00
13/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4932	5	4932	5	0.00
13/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4960	5	4960	5	0.00
13/06/2023	R210 On 03-August-23			Bond Future	228.77	229.1297	228.7675	229.1297	421.00
13/06/2023	R210 On 02-November-23			Bond Future	230.76	231.1285	230.7551	231.1285	0.00
13/06/2023	R210 On 01-February-24			Bond Future	236.17	236.5534	236.1693	236.5534	0.00
13/06/2023	R210 On 02-May-24			Bond Future	238.56	238.9503	238.5569	238.9503	0.00
13/06/2023	R210 On 01-August-24			Bond Future	244.06	244.4573	244.0576	244.4573	0.00
13/06/2023	R213 On 03-August-23			Bond Future	11.16	82.0538	11.1572	82.0538	23,526.00
13/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2630	3	2630	3	0.00
13/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2661	3	2661	3	0.00
13/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2693	3	2693	3	0.00
13/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	692	1	692	1	0.00
13/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	681	1	681	1	0.00
13/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	702	1	702	1	0.00
13/06/2023	R213 On 02-November-23			Bond Future	11.25	80.3308	11.2548	80.3308	11,538.00
13/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2722	3	2722	3	750.00
13/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6418	6	6418	6	0.00
13/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2008	2	2008	2	0.00
13/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1988	2	1988	2	0.00
13/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2028	2	2028	2	0.00
13/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1664	2	1664	2	750.00
13/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3007	3	3007	3	0.00
13/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2557	3	2557	3	0.00
13/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2602	3	2602	3	0.00
13/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2580	3	2580	3	0.00
13/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	603	1	603	1	750.00
13/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1945	2	1945	2	0.00
13/06/2023	R213 On 01-February-24			Bond Future	11.35	82.1980	11.3458	82.1980	0.00
13/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3691	4	3691	4	0.00
13/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3641	4	3641	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
13/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3665	4	3665	4	0.00
13/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2183	2	2183	2	0.00
13/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2199	2	2199	2	0.00
13/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2168	2	2168	2	0.00
13/06/2023	R213 On 02-May-24			Bond Future	11.42	80.5913	11.4224	80.5913	0.00
13/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1223	1	1223	1	0.00
13/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1234	1	1234	1	0.00
13/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1245	1	1245	1	0.00
13/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5923	6	5923	6	0.00
13/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5955	6	5955	6	0.00
13/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5988	6	5988	6	0.00
13/06/2023	R213 On 01-August-24			Bond Future	11.52	82.4296	11.5226	82.4296	0.00
13/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2122	2	2122	2	0.00
13/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2090	2	2090	2	0.00
13/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2105	2	2105	2	0.00
13/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4712	5	4712	5	0.00
13/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4737	5	4737	5	0.00
13/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4688	5	4688	5	0.00
13/06/2023	R214 On 03-August-23			Bond Future	12.24	61.7758	12.2420	61.7758	20,463.00
13/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1357	1	1357	1	0.00
13/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1311	1	1311	1	0.00
13/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1334	1	1334	1	0.00
13/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1775	2	1775	2	0.00
13/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1800	2	1800	2	0.00
13/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1750	2	1750	2	0.00
13/06/2023	R214 On 02-November-23			Bond Future	12.34	59.8534	12.3402	59.8534	12.00
13/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	892	1	892	1	0.00
13/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	915	1	915	1	0.00
13/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	903	1	903	1	0.00
13/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5284	5	5284	5	0.00
13/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5325	5	5325	5	0.00
13/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5243	5	5243	5	0.00
13/06/2023	R214 On 01-February-24			Bond Future	12.43	61.2448	12.4339	61.2448	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
13/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2605	3	2605	3	0.00
13/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2627	3	2627	3	0.00
13/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2649	3	2649	3	0.00
13/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3944	4	3944	4	0.00
13/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3970	4	3970	4	0.00
13/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3996	4	3996	4	0.00
13/06/2023	R214 On 02-May-24			Bond Future	12.52	59.3941	12.5163	59.3941	0.00
13/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1600	2	1600	2	0.00
13/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1573	2	1573	2	0.00
13/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1586	2	1586	2	0.00
13/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6726	7	6726	7	0.00
13/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6765	7	6765	7	0.00
13/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6687	7	6687	7	0.00
13/06/2023	R214 On 01-August-24			Bond Future	12.61	60.7482	12.6137	60.7482	0.00
13/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2893	3	2893	3	0.00
13/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2913	3	2913	3	0.00
13/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2934	3	2934	3	0.00
13/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4958	5	4958	5	0.00
13/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	4985	5	4985	5	0.00
13/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5013	5	5013	5	0.00
13/06/2023	R248 On 03-August-23			Bond Future	12.33	76.2923	12.3343	76.2923	240,009.00
13/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1230	1	1230	1	0.00
13/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1254	1	1254	1	0.00
13/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5209	5	5209	5	0.00
13/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1792	2	1792	2	1,100.00
13/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	657	1	657	1	1,100.00
13/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1278	1	1278	1	0.00
13/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2601	3	2601	3	0.00
13/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3879	4	3879	4	0.00
13/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1991	2	1991	2	0.00
13/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	478	0	478	0	1,100.00
13/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2637	3	2637	3	0.00
13/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2673	3	2673	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
13/06/2023	R248 On 02-November-23			Bond Future	12.44	73.5511	12.4364	73.5511	11,069.00
13/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1603	2	1603	2	220.00
13/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1041	1	1041	1	0.00
13/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3441	3	3441	3	220.00
13/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7385	7	7385	7	0.00
13/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	1013	1	1013	1	0.00
13/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1027	1	1027	1	0.00
13/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6837	7	6837	7	0.00
13/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1240	1	1240	1	220.00
13/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6941	7	6941	7	0.00
13/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6889	7	6889	7	0.00
13/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5413	5	5413	5	0.00
13/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3079	3	3079	3	0.00
13/06/2023	R248 On 01-February-24			Bond Future	12.53	75.2609	12.5343	75.2609	0.00
13/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2984	3	2984	3	0.00
13/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2933	3	2933	3	0.00
13/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2959	3	2959	3	0.00
13/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5185	5	5185	5	0.00
13/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5220	5	5220	5	0.00
13/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5151	5	5151	5	0.00
13/06/2023	R248 On 02-May-24			Bond Future	12.62	72.5986	12.6207	72.5986	13,000.00
13/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1992	2	1992	2	0.00
13/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1959	2	1959	2	0.00
13/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1976	2	1976	2	0.00
13/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8886	9	8886	9	0.00
13/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8985	9	8985	9	0.00
13/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8936	9	8936	9	0.00
13/06/2023	R248 On 01-August-24			Bond Future	12.72	74.2534	12.7224	74.2534	0.00
13/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	4001	4	4001	4	0.00
13/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3949	4	3949	4	0.00
13/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3975	4	3975	4	0.00
13/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6305	6	6305	6	0.00
13/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6338	6	6338	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
13/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6273	6	6273	6	0.00

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