



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES 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
20/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	2025 On 03-August-23			Bond Future	171.89	171.9015	171.8901	171.9015	6,305.00
20/06/2023	2025 On 02-November-23			Bond Future	175.74	175.7552	175.7431	175.7552	0.00
20/06/2023	2025 On 01-February-24			Bond Future	178.00	178.0116	177.9992	178.0116	0.00
20/06/2023	2025 On 02-May-24			Bond Future	182.16	182.1771	182.1645	182.1771	0.00
20/06/2023	2025 On 01-August-24			Bond Future	184.43	184.4430	184.4313	184.4430	0.00
20/06/2023	2029 On 03-August-23			Bond Future	124.71	124.9818	124.7100	124.9818	2,275.00
20/06/2023	2029 On 02-November-23			Bond Future	126.17	126.4483	126.1702	126.4483	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
20/06/2023	2029 On 01-February-24			Bond Future	129.08	129.3692	129.0846	129.3692	0.00
20/06/2023	2029 On 02-May-24			Bond Future	130.73	131.0192	130.7283	131.0192	0.00
20/06/2023	2029 On 01-August-24			Bond Future	133.69	133.9828	133.6857	133.9828	0.00
20/06/2023	2030 On 03-August-23			Bond Future	10.90	87.2930	10.9019	87.2930	96,912.00
20/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2513	3	2513	3	0.00
20/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	6769	7	6769	7	0.00
20/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	378	0	378	0	1,012.00
20/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	749	1	749	1	350.00
20/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2452	3	2452	3	0.00
20/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	7853	8	7853	8	0.00
20/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2482	3	2482	3	0.00
20/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	629	1	629	1	0.00
20/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	41	0	41	0	350.00
20/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	649	1	649	1	0.00
20/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1807	2	1807	2	0.00
20/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	77	0	77	0	1,012.00
20/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2503	2	2503	2	0.00
20/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	639	1	639	1	0.00
20/06/2023	2030 On 02-November-23			Bond Future	11.00	89.2289	10.9966	89.2289	312.00
20/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5631	6	5631	6	0.00
20/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2440	3	2440	3	500.00
20/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3572	4	3572	4	0.00
20/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1805	2	1805	2	0.00
20/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	559	1	559	1	500.00
20/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1443	2	1443	2	500.00
20/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3200	3	3200	3	0.00
20/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1767	2	1767	2	0.00
20/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1786	2	1786	2	0.00
20/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	718	1	718	1	800.00
20/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1091	1	1091	1	500.00
20/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	360	0	360	0	800.00
20/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6385	6	6385	6	0.00
20/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4574	4	4574	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
20/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2546	2	2546	2	0.00
20/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2567	2	2567	2	0.00
20/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1467	1	1467	1	500.00
20/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	662	1	662	1	500.00
20/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2985	3	2985	3	0.00
20/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	5188	5	5188	5	0.00
20/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2524	2	2524	2	0.00
20/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3591	3	3591	3	0.00
20/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1289	1	1289	1	800.00
20/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1942	2	1942	2	0.00
20/06/2023	2030 On 01-February-24			Bond Future	11.09	87.2634	11.0862	87.2634	0.00
20/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4497	5	4497	5	0.00
20/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5152	5	5152	5	0.00
20/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4206	4	4206	4	0.00
20/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3121	3	3121	3	0.00
20/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3214	3	3214	3	0.00
20/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3237	3	3237	3	0.00
20/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1406	2	1406	2	500.00
20/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1015	1	1015	1	400.00
20/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	621	1	621	1	400.00
20/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	848	1	848	1	500.00
20/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3260	3	3260	3	0.00
20/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4470	5	4470	5	0.00
20/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1116	1	1116	1	200.00
20/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2446	3	2446	3	0.00
20/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	881	1	881	1	1,360.00
20/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	941	1	941	1	500.00
20/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5337	5	5337	5	0.00
20/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6834	7	6834	7	0.00
20/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5705	5	5705	5	0.00
20/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5570	5	5570	5	0.00
20/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4848	5	4848	5	0.00
20/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1537	1	1537	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
20/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2156	2	2156	2	0.00
20/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1526	1	1526	1	500.00
20/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1286	1	1286	1	400.00
20/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5120	5	5120	5	0.00
20/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4192	4	4192	4	0.00
20/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2785	3	2785	3	700.00
20/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2171	2	2171	2	0.00
20/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2186	2	2186	2	0.00
20/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2248	2	2248	2	1,360.00
20/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1650	2	1650	2	200.00
20/06/2023	2030 On 02-May-24			Bond Future	11.18	89.2860	11.1812	89.2860	0.00
20/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	7970	8	7970	8	0.00
20/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2780	3	2780	3	500.00
20/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4677	5	4677	5	0.00
20/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1231	1	1231	1	1,000.00
20/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	903	1	903	1	0.00
20/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	5835	6	5835	6	0.00
20/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	1867	2	1867	2	500.00
20/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2206	2	2206	2	1,080.00
20/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	887	1	887	1	0.00
20/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	773	1	773	1	1,000.00
20/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	895	1	895	1	0.00
20/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	6265	6	6265	6	0.00
20/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6801	7	6801	7	0.00
20/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6298	6	6298	6	0.00
20/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3592	3	3592	3	0.00
20/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	4032	4	4032	4	0.00
20/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1425	1	1425	1	1,080.00
20/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3013	3	3013	3	0.00
20/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	6232	6	6232	6	0.00
20/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	5222	5	5222	5	0.00
20/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1853	2	1853	2	1,000.00
20/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	875	1	875	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
20/06/2023	2030 On 01-August-24			Bond Future	11.31	87.2782	11.3058	87.2782	0.00
20/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1600	2	1600	2	0.00
20/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1574	2	1574	2	0.00
20/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1587	2	1587	2	0.00
20/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5064	5	5064	5	0.00
20/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5090	5	5090	5	0.00
20/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	5039	5	5039	5	0.00
20/06/2023	2032 On 03-August-23			Bond Future	11.47	85.9346	11.4674	85.9346	117,576.00
20/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1393	2	1393	2	0.00
20/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3118	3	3118	3	5,000.00
20/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2304	3	2304	3	0.00
20/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2272	3	2272	3	0.00
20/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1527	2	1527	2	11,000.00
20/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
20/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	12	0	12	0	7,500.00
20/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3261	4	3261	4	3,000.00
20/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2336	3	2336	3	0.00
20/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1666	2	1666	2	0.00
20/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2769	3	2769	3	5,000.00
20/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	744	1	744	1	0.00
20/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1274	1	1274	1	7,500.00
20/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	912	1	912	1	0.00
20/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	595	1	595	1	3,000.00
20/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5821	5	5821	5	0.00
20/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9550	9	9550	9	0.00
20/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1372	1	1372	1	11,000.00
20/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	941	1	941	1	0.00
20/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	927	1	927	1	0.00
20/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	634	1	634	1	0.00
20/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1475	1	1475	1	7,500.00
20/06/2023	2032 On 02-November-23			Bond Future	11.57	83.6771	11.5741	83.6771	65,800.00
20/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3071	3	3071	3	0.00
20/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4492	5	4492	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
20/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1760	2	1760	2	0.00
20/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1493	2	1493	2	500.00
20/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1740	2	1740	2	0.00
20/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	1862	2	1862	2	0.00
20/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3406	4	3406	4	0.00
20/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1780	2	1780	2	0.00
20/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	914	1	914	1	500.00
20/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	770	1	770	1	500.00
20/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5519	5	5519	5	0.00
20/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3785	4	3785	4	0.00
20/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3354	3	3354	3	0.00
20/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1908	2	1908	2	0.00
20/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	3246	3	3246	3	500.00
20/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	5065	5	5065	5	0.00
20/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3409	3	3409	3	0.00
20/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3381	3	3381	3	0.00
20/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1381	1	1381	1	500.00
20/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	2121	2	2121	2	500.00
20/06/2023	2032 On 01-February-24			Bond Future	11.67	85.5909	11.6744	85.5909	0.00
20/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	5842	6	5842	6	0.00
20/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3618	4	3618	4	0.00
20/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1378	2	1378	2	1,200.00
20/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5473	6	5473	6	0.00
20/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6187	6	6187	6	0.00
20/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	620	1	620	1	1,200.00
20/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3566	4	3566	4	0.00
20/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3592	4	3592	4	0.00
20/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1407	2	1407	2	200.00
20/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	1912	2	1912	2	500.00
20/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3360	4	3360	4	0.00
20/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1147	1	1147	1	500.00
20/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3017	3	3017	3	200.00
20/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4628	4	4628	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
20/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2843	3	2843	3	0.00
20/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2862	3	2862	3	0.00
20/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8669	8	8669	8	0.00
20/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1562	1	1562	1	500.00
20/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5679	5	5679	5	0.00
20/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2824	3	2824	3	0.00
20/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5611	5	5611	5	0.00
20/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	6280	6	6280	6	0.00
20/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1684	2	1684	2	1,200.00
20/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1826	2	1826	2	200.00
20/06/2023	2032 On 02-May-24			Bond Future	11.78	83.4109	11.7762	83.4109	0.00
20/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	7930	8	7930	8	0.00
20/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	1933	2	1933	2	500.00
20/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2426	3	2426	3	1,550.00
20/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1140	1	1140	1	0.00
20/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1189	1	1189	1	500.00
20/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1127	1	1127	1	0.00
20/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6518	7	6518	7	0.00
20/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7390	8	7390	8	0.00
20/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1560	2	1560	2	1,000.00
20/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1152	1	1152	1	0.00
20/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1266	1	1266	1	1,550.00
20/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	945	1	945	1	1,000.00
20/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7568	7	7568	7	0.00
20/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6477	6	6477	6	0.00
20/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6798	6	6798	6	0.00
20/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5768	5	5768	5	0.00
20/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1447	1	1447	1	500.00
20/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6871	7	6871	7	0.00
20/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6690	6	6690	6	0.00
20/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6834	7	6834	7	0.00
20/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4350	4	4350	4	0.00
20/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	5059	5	5059	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
20/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1306	1	1306	1	1,550.00
20/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1714	2	1714	2	1,000.00
20/06/2023	2032 On 01-August-24			Bond Future	11.90	85.2759	11.9000	85.2759	0.00
20/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	1979	2	1979	2	0.00
20/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	1996	2	1996	2	0.00
20/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2012	2	2012	2	0.00
20/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5350	5	5350	5	0.00
20/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5379	5	5379	5	0.00
20/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5408	5	5408	5	0.00
20/06/2023	2033 On 03-August-23			Bond Future	118.43	118.4700	118.4286	118.4700	7,227.00
20/06/2023	2033 On 02-November-23			Bond Future	119.66	119.6981	119.6556	119.6981	0.00
20/06/2023	2033 On 01-February-24			Bond Future	122.42	122.4631	122.4194	122.4631	0.00
20/06/2023	2033 On 02-May-24			Bond Future	123.81	123.8566	123.8123	123.8566	0.00
20/06/2023	2033 On 01-August-24			Bond Future	126.61	126.6582	126.6133	126.6582	0.00
20/06/2023	2037 On 03-August-23			Bond Future	12.31	75.9788	12.3145	75.9788	131,988.00
20/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
20/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1140	1	1140	1	0.00
20/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	33	0	33	0	1,800.00
20/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1094	1	1094	1	0.00
20/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1117	1	1117	1	0.00
20/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2099	2	2099	2	0.00
20/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2130	2	2130	2	0.00
20/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7461	7	7461	7	0.00
20/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2068	2	2068	2	0.00
20/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11828	11	11828	11	0.00
20/06/2023	2037 On 02-November-23			Bond Future	12.43	77.6638	12.4274	77.6638	5,427.00
20/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	992	1	992	1	0.00
20/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1840	2	1840	2	750.00
20/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	977	1	977	1	0.00
20/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3130	3	3130	3	750.00
20/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	7851	8	7851	8	0.00
20/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1007	1	1007	1	0.00
20/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5742	5	5742	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
20/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5699	5	5699	5	0.00
20/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	799	1	799	1	750.00
20/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2652	2	2652	2	0.00
20/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3999	4	3999	4	0.00
20/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5658	5	5658	5	0.00
20/06/2023	2037 On 01-February-24			Bond Future	12.54	75.1836	12.5384	75.1836	0.00
20/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8109	9	8109	9	0.00
20/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3050	3	3050	3	0.00
20/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3075	3	3075	3	0.00
20/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2519	3	2519	3	2,500.00
20/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4798	5	4798	5	0.00
20/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3101	3	3101	3	0.00
20/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4175	4	4175	4	0.00
20/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4860	5	4860	5	0.00
20/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2838	3	2838	3	2,500.00
20/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1479	1	1479	1	2,500.00
20/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4202	4	4202	4	0.00
20/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4229	4	4229	4	0.00
20/06/2023	2037 On 02-May-24			Bond Future	12.65	76.9261	12.6519	76.9261	0.00
20/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1384	2	1384	2	0.00
20/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1397	2	1397	2	0.00
20/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1410	2	1410	2	0.00
20/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7913	7	7913	7	0.00
20/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7869	7	7869	7	0.00
20/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7825	7	7825	7	0.00
20/06/2023	2037 On 01-August-24			Bond Future	12.79	74.3906	12.7860	74.3906	0.00
20/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2589	3	2589	3	0.00
20/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2568	3	2568	3	0.00
20/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2547	3	2547	3	0.00
20/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	6099	6	6099	6	0.00
20/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	6067	6	6067	6	0.00
20/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	6035	6	6035	6	0.00
20/06/2023	2038 On 03-August-23			Bond Future	128.22	128.5369	128.2234	128.5369	3,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2023	2038 On 02-November-23			Bond Future	131.10	131.4184	131.0976	131.4184	1,706.00
20/06/2023	2038 On 01-February-24			Bond Future	132.10	132.4252	132.0973	132.4252	0.00
20/06/2023	2038 On 02-May-24			Bond Future	135.19	135.5240	135.1883	135.5240	0.00
20/06/2023	2038 On 01-August-24			Bond Future	136.16	136.5018	136.1598	136.5018	0.00
20/06/2023	2040 On 03-August-23			Bond Future	12.51	76.6377	12.5100	76.6377	133,091.00
20/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	971	1	971	1	0.00
20/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	992	1	992	1	0.00
20/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1014	1	1014	1	0.00
20/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2597	2	2597	2	0.00
20/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2669	2	2669	2	0.00
20/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2633	2	2633	2	0.00
20/06/2023	2040 On 02-November-23			Bond Future	12.62	78.3374	12.6241	78.3374	3,930.00
20/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1128	1	1128	1	128.00
20/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	829	1	829	1	0.00
20/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	2970	3	2970	3	128.00
20/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6530	7	6530	7	0.00
20/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	803	1	803	1	0.00
20/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	816	1	816	1	0.00
20/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6785	6	6785	6	0.00
20/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6882	6	6882	6	0.00
20/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1277	1	1277	1	128.00
20/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3103	3	3103	3	0.00
20/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5864	5	5864	5	0.00
20/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6833	6	6833	6	0.00
20/06/2023	2040 On 01-February-24			Bond Future	12.74	75.6222	12.7366	75.6222	28.00
20/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2834	3	2834	3	0.00
20/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2784	3	2784	3	0.00
20/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2809	3	2809	3	0.00
20/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4996	5	4996	5	0.00
20/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	5027	5	5027	5	0.00
20/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4965	5	4965	5	0.00
20/06/2023	2040 On 02-May-24			Bond Future	12.85	77.3749	12.8512	77.3749	0.00
20/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1519	2	1519	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
20/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1488	2	1488	2	0.00
20/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1503	2	1503	2	0.00
20/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8533	8	8533	8	0.00
20/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8624	8	8624	8	0.00
20/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8578	8	8578	8	0.00
20/06/2023	2040 On 01-August-24			Bond Future	12.99	74.5990	12.9854	74.5990	0.00
20/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2819	3	2819	3	0.00
20/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2841	3	2841	3	0.00
20/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2863	3	2863	3	0.00
20/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6352	6	6352	6	0.00
20/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6385	6	6385	6	0.00
20/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6419	6	6419	6	0.00
20/06/2023	2044 On 03-August-23			Bond Future	12.54	73.1623	12.5424	73.1623	81,042.00
20/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	273	0	273	0	4,553.00
20/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1637	2	1637	2	0.00
20/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	851	1	851	1	0.00
20/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	562	1	562	1	0.00
20/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	831	1	831	1	0.00
20/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	813	1	813	1	0.00
20/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	3062	3	3062	3	0.00
20/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	3022	3	3022	3	0.00
20/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3702	3	3702	3	4,754.00
20/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2982	3	2982	3	0.00
20/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1874	2	1874	2	9,106.00
20/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4938	4	4938	4	3,076.00
20/06/2023	2044 On 02-November-23			Bond Future	12.65	74.7849	12.6517	74.7849	0.00
20/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	753	1	753	1	0.00
20/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	766	1	766	1	0.00
20/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	779	1	779	1	0.00
20/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7174	7	7174	7	0.00
20/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7225	7	7225	7	0.00
20/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7276	7	7276	7	0.00
20/06/2023	2044 On 01-February-24			Bond Future	12.76	72.1136	12.7593	72.1136	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
20/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2647	3	2647	3	0.00
20/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2671	3	2671	3	0.00
20/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2696	3	2696	3	0.00
20/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5318	5	5318	5	0.00
20/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5351	5	5351	5	0.00
20/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5385	5	5385	5	0.00
20/06/2023	2044 On 02-May-24			Bond Future	12.87	73.7850	12.8684	73.7850	0.00
20/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1691	2	1691	2	0.00
20/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1706	2	1706	2	0.00
20/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1720	2	1720	2	0.00
20/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8643	8	8643	8	0.00
20/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8691	8	8691	8	0.00
20/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8739	8	8739	8	0.00
20/06/2023	2044 On 01-August-24			Bond Future	13.00	71.0538	12.9960	71.0538	0.00
20/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3070	3	3070	3	0.00
20/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3025	3	3025	3	0.00
20/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3048	3	3048	3	0.00
20/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6925	6	6925	6	0.00
20/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6960	7	6960	7	0.00
20/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6890	6	6890	6	0.00
20/06/2023	2046 On 03-August-23			Bond Future	113.49	113.4295	113.4870	113.4295	12,882.00
20/06/2023	2046 On 02-November-23			Bond Future	113.93	113.8741	113.9328	113.8741	4,626.00
20/06/2023	2046 On 01-February-24			Bond Future	116.56	116.5047	116.5646	116.5047	0.00
20/06/2023	2046 On 02-May-24			Bond Future	117.13	117.0669	117.1287	117.0669	0.00
20/06/2023	2046 On 01-August-24			Bond Future	119.78	119.7137	119.7772	119.7137	0.00
20/06/2023	2050 On 03-August-23			Bond Future	113.32	112.8706	113.3224	112.8706	10,740.00
20/06/2023	2050 On 02-November-23			Bond Future	115.86	115.4007	115.8625	115.4007	3,364.00
20/06/2023	2050 On 01-February-24			Bond Future	116.28	115.8085	116.2812	115.8085	0.00
20/06/2023	2050 On 02-May-24			Bond Future	119.00	118.5185	119.0023	118.5185	0.00
20/06/2023	2050 On 01-August-24			Bond Future	119.37	118.8736	119.3693	118.8736	0.00
20/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2023	AL37 On 03-August-23			Index Future	870.47	872.7060	870.4740	872.7060	0.00
20/06/2023	AL37 On 02-November-23			Index Future	889.77	892.0530	889.7700	892.0530	0.00
20/06/2023	AL37 On 01-February-24			Index Future	910.11	912.4480	910.1120	912.4480	0.00
20/06/2023	AL37 On 02-May-24			Index Future	931.21	933.5980	931.2070	933.5980	0.00
20/06/2023	AL37 On 01-August-24			Index Future	952.09	954.5340	952.0930	954.5340	0.00
20/06/2023	AL7T On 03-August-23			Index Future	991.48	996.5090	991.4800	996.5090	0.00
20/06/2023	AL7T On 02-November-23			Index Future	1013.46	1018.6000	1013.4570	1018.6000	0.00
20/06/2023	AL7T On 01-February-24			Index Future	1036.63	1041.8890	1036.6270	1041.8890	0.00
20/06/2023	AL7T On 02-May-24			Index Future	1060.66	1066.0390	1060.6550	1066.0390	0.00
20/06/2023	AL7T On 01-August-24			Index Future	1084.44	1089.9450	1084.4440	1089.9450	0.00
20/06/2023	ALBI On 03-August-23			Index Future	868.49	873.4810	868.4920	873.4810	106.00
20/06/2023	ALBI On 02-November-23			Index Future	887.74	892.8450	887.7430	892.8450	0.00
20/06/2023	ALBI On 01-February-24			Index Future	908.04	913.2590	908.0390	913.2590	0.00
20/06/2023	ALBI On 02-May-24			Index Future	929.09	934.4270	929.0870	934.4270	0.00
20/06/2023	ALBI On 01-August-24			Index Future	949.93	955.3820	949.9250	955.3820	0.00
20/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2023	ES33 On 03-August-23			Bond Future	12.84	73.6760	12.8365	73.6760	350.00
20/06/2023	ES33 On 02-November-23			Bond Future	12.98	71.5289	12.9850	71.5289	0.00
20/06/2023	ES33 On 01-February-24			Bond Future	13.13	73.1815	13.1335	73.1815	0.00
20/06/2023	ES33 On 02-May-24			Bond Future	13.28	71.0927	13.2817	71.0927	0.00
20/06/2023	ES33 On 01-August-24			Bond Future	13.45	72.6973	13.4510	72.6973	0.00
20/06/2023	ES42 On 03-August-23			Bond Future	13.24	70.4772	13.2370	70.4772	4,000.00
20/06/2023	ES42 On 02-November-23			Bond Future	13.38	67.7935	13.3769	67.7935	0.00
20/06/2023	ES42 On 01-February-24			Bond Future	13.51	69.3600	13.5100	69.3600	0.00
20/06/2023	ES42 On 02-May-24			Bond Future	13.65	66.7198	13.6478	66.7198	0.00
20/06/2023	ES42 On 01-August-24			Bond Future	13.80	68.2238	13.8004	68.2238	0.00
20/06/2023	GOVI On 03-August-23			GOVI	855.99	860.9030	855.9870	860.9030	835.00
20/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	187570	24	187570	24	0.00
20/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	187770	24	187770	24	0.00
20/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	187670	24	187670	24	0.00
20/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-November-23			GOVI	874.96	879.9890	874.9610	879.9890	0.00
20/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	108490	6	108490	6	0.00
20/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	108590	6	108590	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
20/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	108390	6	108390	6	0.00
20/06/2023	GOVI On 01-February-24			GOVI	894.97	900.1080	894.9650	900.1080	0.00
20/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	149850	20	149850	20	0.00
20/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	149750	20	149750	20	0.00
20/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	149650	20	149650	20	0.00
20/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-May-24			GOVI	915.71	920.9720	915.7090	920.9720	0.00
20/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	352610	30	352610	30	0.00
20/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	352710	30	352710	30	0.00
20/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	352810	30	352810	30	0.00
20/06/2023	GOVI On 01-August-24			GOVI	936.25	941.6250	936.2470	941.6250	0.00
20/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
20/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	71430	2	71430	2	0.00
20/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	71330	2	71330	2	0.00
20/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	71230	2	71230	2	0.00
20/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2023	IGOV On 03-August-23			Index Future	329.22	329.2400	329.2170	329.2400	639.00
20/06/2023	IGOV On 02-November-23			Index Future	336.60	336.6200	336.5950	336.6200	16.00
20/06/2023	IGOV On 01-February-24			Index Future	344.37	344.3940	344.3690	344.3940	0.00
20/06/2023	IGOV On 02-May-24			Index Future	352.43	352.4530	352.4270	352.4530	0.00
20/06/2023	IGOV On 01-August-24			Index Future	360.41	360.4320	360.4070	360.4320	0.00
20/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
20/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.50	91.5000	8.4950	91.5000	0.00
20/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.54	91.4900	8.5400	91.4900	0.00
20/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.70	91.3200	8.7000	91.3200	0.00
20/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.74	91.2800	8.7400	91.2800	0.00
20/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.82	91.2100	8.8150	91.2100	0.00
20/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.83	91.1850	8.8300	91.1850	0.00
20/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.88	91.1500	8.8750	91.1500	0.00
20/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.88	91.1500	8.8800	91.1500	0.00
20/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.78	91.2300	8.7800	91.2300	0.00
20/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.65	91.3300	8.6500	91.3300	0.00
20/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.56	91.4800	8.5550	91.4800	0.00
20/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.49	91.5600	8.4850	91.5600	0.00
20/06/2023	R035 On 03-August-23			Bond Future	12.01	85.0516	12.0099	85.0516	60,782.00
20/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	970	1	970	1	0.00
20/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1522	2	1522	2	0.00
20/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1549	2	1549	2	0.00
20/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1576	2	1576	2	0.00
20/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3236	4	3236	4	5,000.00
20/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1629	1	1629	1	0.00
20/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1654	1	1654	1	0.00
20/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	699	1	699	1	0.00
20/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1680	1	1680	1	0.00
20/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2363	2	2363	2	4,870.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2023	R035 On 02-November-23			Bond Future	12.13	82.4268	12.1257	82.4268	109,761.00
20/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1230	1	1230	1	0.00
20/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1844	2	1844	2	750.00
20/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3147	3	3147	3	750.00
20/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	340	0	340	0	400.00
20/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5136	6	5136	6	0.00
20/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	7885	8	7885	8	0.00
20/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	772	1	772	1	400.00
20/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1196	1	1196	1	0.00
20/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1213	1	1213	1	0.00
20/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	5004	5	5004	5	0.00
20/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	5043	5	5043	5	0.00
20/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	757	1	757	1	750.00
20/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1492	1	1492	1	400.00
20/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8740	8	8740	8	0.00
20/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2556	2	2556	2	0.00
20/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	6252	6	6252	6	0.00
20/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3886	4	3886	4	0.00
20/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4966	5	4966	5	0.00
20/06/2023	R035 On 01-February-24			Bond Future	12.24	84.3119	12.2401	84.3119	0.00
20/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3486	4	3486	4	0.00
20/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1219	1	1219	1	400.00
20/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3432	4	3432	4	0.00
20/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7501	8	7501	8	0.00
20/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	681	1	681	1	400.00
20/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3459	4	3459	4	0.00
20/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3715	3	3715	3	0.00
20/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9587	9	9587	9	0.00
20/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	7235	7	7235	7	0.00
20/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3739	3	3739	3	0.00
20/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1604	1	1604	1	400.00
20/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3691	3	3691	3	0.00
20/06/2023	R035 On 02-May-24			Bond Future	12.35	81.7506	12.3462	81.7506	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
20/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1463	2	1463	2	0.00
20/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1450	2	1450	2	0.00
20/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1437	2	1437	2	0.00
20/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7543	7	7543	7	0.00
20/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7501	7	7501	7	0.00
20/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7458	7	7458	7	0.00
20/06/2023	R035 On 01-August-24			Bond Future	12.47	83.5789	12.4699	83.5789	0.00
20/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2512	3	2512	3	0.00
20/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2532	3	2532	3	0.00
20/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2553	3	2553	3	0.00
20/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5957	6	5957	6	0.00
20/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5925	6	5925	6	0.00
20/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5893	6	5893	6	0.00
20/06/2023	R053 On 03-August-23			Bond Future	12.53	98.1095	12.5345	98.1095	0.00
20/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	2994	4	2994	4	0.00
20/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3037	4	3037	4	0.00
20/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3080	4	3080	4	0.00
20/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1752	1	1752	1	0.00
20/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1780	1	1780	1	0.00
20/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1807	1	1807	1	0.00
20/06/2023	R053 On 02-November-23			Bond Future	12.65	94.4189	12.6466	94.4189	1,349.00
20/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4813	5	4813	5	0.00
20/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4731	5	4731	5	0.00
20/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4772	5	4772	5	0.00
20/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3550	3	3550	3	0.00
20/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3579	3	3579	3	0.00
20/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3521	3	3521	3	0.00
20/06/2023	R053 On 01-February-24			Bond Future	12.75	96.5786	12.7532	96.5786	0.00
20/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	5952	7	5952	7	0.00
20/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5873	7	5873	7	0.00
20/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	5912	7	5912	7	0.00
20/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4658	4	4658	4	0.00
20/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4715	4	4715	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
20/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4686	4	4686	4	0.00
20/06/2023	R053 On 02-May-24			Bond Future	12.86	92.9498	12.8608	92.9498	0.00
20/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6588	7	6588	7	0.00
20/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6626	7	6626	7	0.00
20/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6665	7	6665	7	0.00
20/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5500	5	5500	5	0.00
20/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5471	5	5471	5	0.00
20/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5442	5	5442	5	0.00
20/06/2023	R053 On 01-August-24			Bond Future	12.98	95.0266	12.9832	95.0266	0.00
20/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7072	8	7072	8	0.00
20/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	6997	8	6997	8	0.00
20/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7034	8	7034	8	0.00
20/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5981	5	5981	5	0.00
20/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	6010	6	6010	6	0.00
20/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5953	5	5953	5	0.00
20/06/2023	R186 On 03-August-23			Bond Future	9.57	104.1128	9.5748	104.1128	73,345.00
20/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1037	1	1037	1	0.00
20/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1074	1	1074	1	0.00
20/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1056	1	1056	1	0.00
20/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	583	1	583	1	0.00
20/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	593	1	593	1	0.00
20/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	573	1	573	1	0.00
20/06/2023	R186 On 02-November-23			Bond Future	9.63	106.4214	9.6273	106.4214	15,757.00
20/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2671	3	2671	3	0.00
20/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	977	1	977	1	0.00
20/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	965	1	965	1	0.00
20/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	717	1	717	1	1,715.00
20/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	989	1	989	1	0.00
20/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1601	2	1601	2	0.00
20/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1631	2	1631	2	0.00
20/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1616	2	1616	2	0.00
20/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	573	1	573	1	1,715.00
20/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2007	2	2007	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
20/06/2023	R186 On 01-February-24			Bond Future	9.66	103.5433	9.6600	103.5433	0.00
20/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1379	1	1379	1	0.00
20/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1366	1	1366	1	0.00
20/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1353	1	1353	1	0.00
20/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1728	2	1728	2	0.00
20/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1753	2	1753	2	0.00
20/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1740	2	1740	2	0.00
20/06/2023	R186 On 02-May-24			Bond Future	9.68	105.9432	9.6850	105.9432	0.00
20/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	309	0	309	0	0.00
20/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1778	2	1778	2	2,030.00
20/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	305	0	305	0	0.00
20/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2781	3	2781	3	0.00
20/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	312	0	312	0	0.00
20/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4255	4	4255	4	0.00
20/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1674	2	1674	2	0.00
20/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1155	1	1155	1	2,030.00
20/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4296	4	4296	4	0.00
20/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4275	4	4275	4	0.00
20/06/2023	R186 On 01-August-24			Bond Future	9.76	103.0032	9.7552	103.0032	0.00
20/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	729	1	729	1	0.00
20/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	714	1	714	1	0.00
20/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	722	1	722	1	0.00
20/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2974	3	2974	3	0.00
20/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	3002	3	3002	3	0.00
20/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2988	3	2988	3	0.00
20/06/2023	R197 On 03-August-23			Bond Future	338.21	338.0526	338.2057	338.0526	44.00
20/06/2023	R197 On 02-November-23			Bond Future	345.79	345.6307	345.7866	345.6307	0.00
20/06/2023	R202 On 03-August-23			Bond Future	251.35	251.2202	251.3468	251.2202	5,336.00
20/06/2023	R202 On 02-November-23			Bond Future	256.98	256.8517	256.9809	256.8517	0.00
20/06/2023	R202 On 01-February-24			Bond Future	257.93	257.7968	257.9294	257.7968	0.00
20/06/2023	R202 On 02-May-24			Bond Future	263.96	263.8294	263.9649	263.8294	0.00
20/06/2023	R202 On 01-August-24			Bond Future	264.80	264.6549	264.7959	264.6549	0.00
20/06/2023	R209 On 03-August-23			Bond Future	12.06	65.4533	12.0648	65.4533	11,551.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	26	0	26	0	7,000.00
20/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1103	1	1103	1	0.00
20/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	176	0	176	0	7,000.00
20/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
20/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	21	0	21	0	1,800.00
20/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1061	1	1061	1	0.00
20/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1082	1	1082	1	0.00
20/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1214	1	1214	1	0.00
20/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1515	1	1515	1	1,750.00
20/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	4109	4	4109	4	0.00
20/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1637	1	1637	1	0.00
20/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10662	10	10662	10	0.00
20/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1689	1	1689	1	0.00
20/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1663	1	1663	1	0.00
20/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6544	6	6544	6	0.00
20/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6805	6	6805	6	0.00
20/06/2023	R209 On 02-November-23			Bond Future	12.17	63.7508	12.1674	63.7508	5,880.00
20/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	906	1	906	1	0.00
20/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	879	1	879	1	0.00
20/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	892	1	892	1	0.00
20/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4830	4	4830	4	0.00
20/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4867	5	4867	5	0.00
20/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4794	4	4794	4	0.00
20/06/2023	R209 On 01-February-24			Bond Future	12.26	65.2089	12.2643	65.2089	0.00
20/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2837	3	2837	3	0.00
20/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2814	3	2814	3	0.00
20/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2860	3	2860	3	0.00
20/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3423	3	3423	3	0.00
20/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3445	3	3445	3	0.00
20/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3468	3	3468	3	0.00
20/06/2023	R209 On 02-May-24			Bond Future	12.36	63.5659	12.3619	63.5659	0.00
20/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1234	1	1234	1	0.00
20/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1222	1	1222	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
20/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1211	1	1211	1	0.00
20/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6828	6	6828	6	0.00
20/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6789	6	6789	6	0.00
20/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6750	6	6750	6	0.00
20/06/2023	R209 On 01-August-24			Bond Future	12.48	64.9872	12.4753	64.9872	0.00
20/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2198	2	2198	2	0.00
20/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2180	2	2180	2	0.00
20/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2216	2	2216	2	0.00
20/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5269	5	5269	5	0.00
20/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5297	5	5297	5	0.00
20/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5326	5	5326	5	0.00
20/06/2023	R210 On 03-August-23			Bond Future	229.92	229.9109	229.9208	229.9109	421.00
20/06/2023	R210 On 02-November-23			Bond Future	231.89	231.8842	231.8940	231.8842	0.00
20/06/2023	R210 On 01-February-24			Bond Future	237.25	237.2408	237.2505	237.2408	0.00
20/06/2023	R210 On 02-May-24			Bond Future	239.52	239.5117	239.5225	239.5117	0.00
20/06/2023	R210 On 01-August-24			Bond Future	244.94	244.9283	244.9400	244.9283	0.00
20/06/2023	R213 On 03-August-23			Bond Future	11.27	82.0464	11.2699	82.0464	24,057.00
20/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2247	2	2247	2	0.00
20/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2277	3	2277	3	0.00
20/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2307	3	2307	3	0.00
20/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	793	1	793	1	0.00
20/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	781	1	781	1	0.00
20/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	805	1	805	1	0.00
20/06/2023	R213 On 02-November-23			Bond Future	11.38	80.3079	11.3763	80.3079	3,928.00
20/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2392	3	2392	3	750.00
20/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	5964	6	5964	6	0.00
20/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1719	2	1719	2	0.00
20/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1700	2	1700	2	0.00
20/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1738	2	1738	2	0.00
20/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1397	2	1397	2	750.00
20/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3251	3	3251	3	0.00
20/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2778	3	2778	3	0.00
20/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2825	3	2825	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
20/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2802	3	2802	3	0.00
20/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	660	1	660	1	750.00
20/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2126	2	2126	2	0.00
20/06/2023	R213 On 01-February-24			Bond Future	11.48	82.1446	11.4805	82.1446	0.00
20/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3341	4	3341	4	0.00
20/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3293	4	3293	4	0.00
20/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3317	4	3317	4	0.00
20/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2387	2	2387	2	0.00
20/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2404	2	2404	2	0.00
20/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2371	2	2371	2	0.00
20/06/2023	R213 On 02-May-24			Bond Future	11.58	80.4870	11.5759	80.4870	0.00
20/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	987	1	987	1	0.00
20/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	996	1	996	1	0.00
20/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1005	1	1005	1	0.00
20/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6297	6	6297	6	0.00
20/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6331	6	6331	6	0.00
20/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6366	6	6366	6	0.00
20/06/2023	R213 On 01-August-24			Bond Future	11.69	82.2879	11.6931	82.2879	0.00
20/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1778	2	1778	2	0.00
20/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1749	2	1749	2	0.00
20/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1764	2	1764	2	0.00
20/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	5034	5	5034	5	0.00
20/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	5061	5	5061	5	0.00
20/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	5008	5	5008	5	0.00
20/06/2023	R214 On 03-August-23			Bond Future	12.37	61.7181	12.3695	61.7181	21,405.00
20/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	956	1	956	1	0.00
20/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	917	1	917	1	0.00
20/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	936	1	936	1	0.00
20/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1980	2	1980	2	0.00
20/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	2009	2	2009	2	0.00
20/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1951	2	1951	2	0.00
20/06/2023	R214 On 02-November-23			Bond Future	12.47	59.7830	12.4745	59.7830	12.00
20/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	699	1	699	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
20/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	722	1	722	1	0.00
20/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	711	1	711	1	0.00
20/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5718	5	5718	5	0.00
20/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5759	5	5759	5	0.00
20/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5677	5	5677	5	0.00
20/06/2023	R214 On 01-February-24			Bond Future	12.58	61.1503	12.5779	61.1503	0.00
20/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2228	2	2228	2	0.00
20/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2249	3	2249	3	0.00
20/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2269	3	2269	3	0.00
20/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4227	4	4227	4	0.00
20/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4255	4	4255	4	0.00
20/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4283	4	4283	4	0.00
20/06/2023	R214 On 02-May-24			Bond Future	12.67	59.2605	12.6733	59.2605	0.00
20/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1323	2	1323	2	0.00
20/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1300	1	1300	1	0.00
20/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1311	1	1311	1	0.00
20/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7167	7	7167	7	0.00
20/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7207	7	7207	7	0.00
20/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7126	7	7126	7	0.00
20/06/2023	R214 On 01-August-24			Bond Future	12.78	60.5858	12.7821	60.5858	0.00
20/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2517	3	2517	3	0.00
20/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2536	3	2536	3	0.00
20/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2556	3	2556	3	0.00
20/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5337	5	5337	5	0.00
20/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5365	5	5365	5	0.00
20/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5394	5	5394	5	0.00
20/06/2023	R248 On 03-August-23			Bond Future	12.48	76.2240	12.4771	76.2240	239,937.00
20/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	833	1	833	1	0.00
20/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	852	1	852	1	0.00
20/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4453	5	4453	5	0.00
20/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1300	2	1300	2	1,100.00
20/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	390	1	390	1	1,100.00
20/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	872	1	872	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
20/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	3015	3	3015	3	0.00
20/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4434	4	4434	4	0.00
20/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2320	2	2320	2	0.00
20/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	543	0	543	0	1,100.00
20/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	3056	3	3056	3	0.00
20/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3096	3	3096	3	0.00
20/06/2023	R248 On 02-November-23			Bond Future	12.59	73.4670	12.5869	73.4670	11,069.00
20/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1246	1	1246	1	220.00
20/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	772	1	772	1	0.00
20/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2892	3	2892	3	220.00
20/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6643	7	6643	7	0.00
20/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	749	1	749	1	0.00
20/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	761	1	761	1	0.00
20/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7421	7	7421	7	0.00
20/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1350	1	1350	1	220.00
20/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5908	5	5908	5	0.00
20/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3382	3	3382	3	0.00
20/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7529	7	7529	7	0.00
20/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7475	7	7475	7	0.00
20/06/2023	R248 On 01-February-24			Bond Future	12.70	75.1473	12.6955	75.1473	0.00
20/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2583	3	2583	3	0.00
20/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2535	3	2535	3	0.00
20/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2559	3	2559	3	0.00
20/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5684	5	5684	5	0.00
20/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5720	5	5720	5	0.00
20/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5648	5	5648	5	0.00
20/06/2023	R248 On 02-May-24			Bond Future	12.80	72.4371	12.7959	72.4371	13,000.00
20/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1624	2	1624	2	0.00
20/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1595	2	1595	2	0.00
20/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1610	2	1610	2	0.00
20/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9482	9	9482	9	0.00
20/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9585	9	9585	9	0.00
20/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9534	9	9534	9	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
20/06/2023	R248 On 01-August-24			Bond Future	12.91	74.0567	12.9103	74.0567	0.00
20/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3448	4	3448	4	0.00
20/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3401	4	3401	4	0.00
20/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3424	4	3424	4	0.00
20/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6773	6	6773	6	0.00
20/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6807	6	6807	6	0.00
20/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6739	6	6739	6	0.00