



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
21/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	2025 On 03-August-23			Bond Future	170.95	171.8901	170.9478	171.8901	6,305.00
21/06/2023	2025 On 02-November-23			Bond Future	174.78	175.7431	174.7787	175.7431	0.00
21/06/2023	2025 On 01-February-24			Bond Future	177.02	177.9992	177.0182	177.9992	0.00
21/06/2023	2025 On 02-May-24			Bond Future	181.16	182.1645	181.1606	182.1645	0.00
21/06/2023	2025 On 01-August-24			Bond Future	183.41	184.4313	183.4109	184.4313	0.00
21/06/2023	2029 On 03-August-23			Bond Future	124.04	124.7100	124.0385	124.7100	2,275.00
21/06/2023	2029 On 02-November-23			Bond Future	125.49	126.1702	125.4860	126.1702	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
21/06/2023	2029 On 01-February-24			Bond Future	128.38	129.0846	128.3842	129.0846	0.00
21/06/2023	2029 On 02-May-24			Bond Future	130.02	130.7283	130.0162	130.7283	0.00
21/06/2023	2029 On 01-August-24			Bond Future	132.96	133.6857	132.9586	133.6857	0.00
21/06/2023	2030 On 03-August-23			Bond Future	10.75	86.9333	10.7545	86.9333	96,896.00
21/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2960	3	2960	3	0.00
21/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7359	7	7359	7	0.00
21/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	533	0	533	0	1,012.00
21/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	987	1	987	1	350.00
21/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2895	2	2895	2	0.00
21/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8455	8	8455	8	0.00
21/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2927	2	2927	2	0.00
21/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	459	1	459	1	0.00
21/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	26	0	26	0	350.00
21/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	475	1	475	1	0.00
21/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1429	2	1429	2	0.00
21/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	50	0	50	0	1,012.00
21/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2040	3	2040	3	0.00
21/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	467	1	467	1	0.00
21/06/2023	2030 On 02-November-23			Bond Future	10.84	88.8610	10.8416	88.8610	312.00
21/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6144	6	6144	6	0.00
21/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2792	2	2792	2	500.00
21/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3999	4	3999	4	0.00
21/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2101	2	2101	2	0.00
21/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	689	1	689	1	500.00
21/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1701	1	1701	1	500.00
21/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3605	3	3605	3	0.00
21/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2059	2	2059	2	0.00
21/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2080	2	2080	2	0.00
21/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	877	1	877	1	800.00
21/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1305	1	1305	1	500.00
21/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	451	0	451	0	800.00
21/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5846	6	5846	6	0.00
21/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4102	5	4102	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
21/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2209	3	2209	3	0.00
21/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2229	3	2229	3	0.00
21/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1242	1	1242	1	500.00
21/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	545	1	545	1	500.00
21/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2612	3	2612	3	0.00
21/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4688	5	4688	5	0.00
21/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2190	3	2190	3	0.00
21/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3175	4	3175	4	0.00
21/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1085	1	1085	1	800.00
21/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1664	2	1664	2	0.00
21/06/2023	2030 On 01-February-24			Bond Future	10.92	86.8870	10.9227	86.8870	0.00
21/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4940	4	4940	4	0.00
21/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5622	5	5622	5	0.00
21/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4637	4	4637	4	0.00
21/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3492	3	3492	3	0.00
21/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3591	3	3591	3	0.00
21/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3616	3	3616	3	0.00
21/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1635	1	1635	1	500.00
21/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1197	1	1197	1	400.00
21/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	744	1	744	1	400.00
21/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1007	1	1007	1	500.00
21/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3641	3	3641	3	0.00
21/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4912	4	4912	4	0.00
21/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1311	1	1311	1	200.00
21/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2771	2	2771	2	0.00
21/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1044	1	1044	1	1,360.00
21/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1113	1	1113	1	500.00
21/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4865	5	4865	5	0.00
21/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6313	7	6313	7	0.00
21/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5220	6	5220	6	0.00
21/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5089	6	5089	6	0.00
21/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4398	5	4398	5	0.00
21/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1335	2	1335	2	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
21/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1892	2	1892	2	0.00
21/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1325	2	1325	2	500.00
21/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1112	1	1112	1	400.00
21/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4657	5	4657	5	0.00
21/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3777	4	3777	4	0.00
21/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2466	3	2466	3	700.00
21/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1905	2	1905	2	0.00
21/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1919	2	1919	2	0.00
21/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1975	2	1975	2	1,360.00
21/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1436	2	1436	2	200.00
21/06/2023	2030 On 02-May-24			Bond Future	11.01	88.9009	11.0085	88.9009	0.00
21/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8514	8	8514	8	0.00
21/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3120	3	3120	3	500.00
21/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5118	5	5118	5	0.00
21/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1434	1	1434	1	1,000.00
21/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1064	1	1064	1	0.00
21/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6319	6	6319	6	0.00
21/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2135	2	2135	2	500.00
21/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2503	2	2503	2	1,080.00
21/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1046	1	1046	1	0.00
21/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	916	1	916	1	1,000.00
21/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1055	1	1055	1	0.00
21/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5766	6	5766	6	0.00
21/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6285	7	6285	7	0.00
21/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5798	6	5798	6	0.00
21/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3230	4	3230	4	0.00
21/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3641	4	3641	4	0.00
21/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1250	1	1250	1	1,080.00
21/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2693	3	2693	3	0.00
21/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5734	6	5734	6	0.00
21/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4765	5	4765	5	0.00
21/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1634	2	1634	2	1,000.00
21/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	760	1	760	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
21/06/2023	2030 On 01-August-24			Bond Future	11.12	86.8848	11.1226	86.8848	0.00
21/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1837	2	1837	2	0.00
21/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1808	2	1808	2	0.00
21/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1823	2	1823	2	0.00
21/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4625	5	4625	5	0.00
21/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4649	5	4649	5	0.00
21/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4601	5	4601	5	0.00
21/06/2023	2032 On 03-August-23			Bond Future	11.34	85.5501	11.3411	85.5501	117,394.00
21/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1698	1	1698	1	0.00
21/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3567	3	3567	3	5,000.00
21/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2698	2	2698	2	0.00
21/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2663	2	2663	2	0.00
21/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1848	2	1848	2	11,000.00
21/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
21/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	22	0	22	0	7,500.00
21/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3719	3	3719	3	3,000.00
21/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2733	2	2733	2	0.00
21/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2002	2	2002	2	0.00
21/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3197	3	3197	3	5,000.00
21/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	568	1	568	1	0.00
21/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1006	1	1006	1	7,500.00
21/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	705	1	705	1	0.00
21/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	448	1	448	1	3,000.00
21/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5227	6	5227	6	0.00
21/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8946	10	8946	10	0.00
21/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1089	1	1089	1	11,000.00
21/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	729	1	729	1	0.00
21/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	717	1	717	1	0.00
21/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	480	1	480	1	0.00
21/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1177	1	1177	1	7,500.00
21/06/2023	2032 On 02-November-23			Bond Future	11.44	83.2838	11.4421	83.2838	65,800.00
21/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3428	3	3428	3	0.00
21/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4922	4	4922	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
21/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2017	2	2017	2	0.00
21/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1723	1	1723	1	500.00
21/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1995	2	1995	2	0.00
21/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2129	2	2129	2	0.00
21/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3782	3	3782	3	0.00
21/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2039	2	2039	2	0.00
21/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1077	1	1077	1	500.00
21/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	914	1	914	1	500.00
21/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5047	6	5047	6	0.00
21/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3399	4	3399	4	0.00
21/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2996	3	2996	3	0.00
21/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1667	2	1667	2	0.00
21/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2895	3	2895	3	500.00
21/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4612	5	4612	5	0.00
21/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3047	3	3047	3	0.00
21/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3021	3	3021	3	0.00
21/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1194	1	1194	1	500.00
21/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1860	2	1860	2	500.00
21/06/2023	2032 On 01-February-24			Bond Future	11.54	85.1886	11.5365	85.1886	0.00
21/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6289	6	6289	6	0.00
21/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3973	4	3973	4	0.00
21/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1572	1	1572	1	1,200.00
21/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5907	5	5907	5	0.00
21/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6645	6	6645	6	0.00
21/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	725	1	725	1	1,200.00
21/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3918	4	3918	4	0.00
21/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3945	4	3945	4	0.00
21/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1604	1	1604	1	200.00
21/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2155	2	2155	2	500.00
21/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3701	3	3701	3	0.00
21/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1318	1	1318	1	500.00
21/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2727	3	2727	3	200.00
21/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4240	5	4240	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
21/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2566	3	2566	3	0.00
21/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2583	3	2583	3	0.00
21/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8144	9	8144	9	0.00
21/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1390	2	1390	2	500.00
21/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5243	6	5243	6	0.00
21/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2548	3	2548	3	0.00
21/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5177	6	5177	6	0.00
21/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5820	6	5820	6	0.00
21/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1500	2	1500	2	1,200.00
21/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1630	2	1630	2	200.00
21/06/2023	2032 On 02-May-24			Bond Future	11.63	82.9992	11.6318	82.9992	0.00
21/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8435	8	8435	8	0.00
21/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2176	2	2176	2	500.00
21/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2707	2	2707	2	1,550.00
21/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1309	1	1309	1	0.00
21/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1363	1	1363	1	500.00
21/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1295	1	1295	1	0.00
21/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6986	7	6986	7	0.00
21/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7882	7	7882	7	0.00
21/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1770	2	1770	2	1,000.00
21/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1322	1	1322	1	0.00
21/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1448	1	1448	1	1,550.00
21/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1092	1	1092	1	1,000.00
21/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7069	8	7069	8	0.00
21/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6014	6	6014	6	0.00
21/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6323	7	6323	7	0.00
21/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5333	6	5333	6	0.00
21/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1293	1	1293	1	500.00
21/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6393	7	6393	7	0.00
21/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6219	7	6219	7	0.00
21/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6358	7	6358	7	0.00
21/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3985	4	3985	4	0.00
21/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4657	5	4657	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
21/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1165	1	1165	1	1,550.00
21/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1537	2	1537	2	1,000.00
21/06/2023	2032 On 01-August-24			Bond Future	11.75	84.8553	11.7485	84.8553	0.00
21/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2225	2	2225	2	0.00
21/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2243	2	2243	2	0.00
21/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2261	2	2261	2	0.00
21/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4938	5	4938	5	0.00
21/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4966	5	4966	5	0.00
21/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4994	5	4994	5	0.00
21/06/2023	2033 On 03-August-23			Bond Future	117.84	118.4286	117.8449	118.4286	7,227.00
21/06/2023	2033 On 02-November-23			Bond Future	119.06	119.6556	119.0610	119.6556	0.00
21/06/2023	2033 On 01-February-24			Bond Future	121.81	122.4194	121.8107	122.4194	0.00
21/06/2023	2033 On 02-May-24			Bond Future	123.19	123.8123	123.1943	123.8123	0.00
21/06/2023	2033 On 01-August-24			Bond Future	125.98	126.6133	125.9825	126.6133	0.00
21/06/2023	2037 On 03-August-23			Bond Future	12.25	75.3912	12.2541	75.3912	133,378.00
21/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
21/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1260	1	1260	1	0.00
21/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	39	0	39	0	1,800.00
21/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1211	1	1211	1	0.00
21/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1236	1	1236	1	0.00
21/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1898	2	1898	2	0.00
21/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1928	2	1928	2	0.00
21/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7148	7	7148	7	0.00
21/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1869	2	1869	2	0.00
21/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11509	12	11509	12	0.00
21/06/2023	2037 On 02-November-23			Bond Future	12.36	77.0631	12.3648	77.0631	9,071.00
21/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1071	1	1071	1	0.00
21/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1962	2	1962	2	750.00
21/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1055	1	1055	1	0.00
21/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3300	3	3300	3	750.00
21/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8115	8	8115	8	0.00
21/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1087	1	1087	1	0.00
21/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5494	6	5494	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
21/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5452	6	5452	6	0.00
21/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	737	1	737	1	750.00
21/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2496	3	2496	3	0.00
21/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3795	4	3795	4	0.00
21/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5411	6	5411	6	0.00
21/06/2023	2037 On 01-February-24			Bond Future	12.47	74.5690	12.4734	74.5690	0.00
21/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8360	8	8360	8	0.00
21/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3201	3	3201	3	0.00
21/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3227	3	3227	3	0.00
21/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2653	3	2653	3	2,500.00
21/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4994	5	4994	5	0.00
21/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3254	3	3254	3	0.00
21/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3996	4	3996	4	0.00
21/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4661	5	4661	5	0.00
21/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2702	3	2702	3	2,500.00
21/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1398	1	1398	1	2,500.00
21/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4022	4	4022	4	0.00
21/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4047	4	4047	4	0.00
21/06/2023	2037 On 02-May-24			Bond Future	12.58	76.2972	12.5843	76.2972	0.00
21/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1472	1	1472	1	0.00
21/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1485	1	1485	1	0.00
21/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1499	1	1499	1	0.00
21/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7660	8	7660	8	0.00
21/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7617	8	7617	8	0.00
21/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7573	8	7573	8	0.00
21/06/2023	2037 On 01-August-24			Bond Future	12.72	73.7480	12.7154	73.7480	0.00
21/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2724	3	2724	3	0.00
21/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2703	3	2703	3	0.00
21/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2681	3	2681	3	0.00
21/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5884	6	5884	6	0.00
21/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5852	6	5852	6	0.00
21/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5821	6	5821	6	0.00
21/06/2023	2038 On 03-August-23			Bond Future	127.60	128.2234	127.6050	128.2234	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
21/06/2023	2038 On 02-November-23			Bond Future	130.46	131.0976	130.4646	131.0976	1,706.00
21/06/2023	2038 On 01-February-24			Bond Future	131.46	132.0973	131.4561	132.0973	0.00
21/06/2023	2038 On 02-May-24			Bond Future	134.53	135.1883	134.5322	135.1883	0.00
21/06/2023	2038 On 01-August-24			Bond Future	135.50	136.1598	135.4953	136.1598	0.00
21/06/2023	2040 On 03-August-23			Bond Future	12.45	75.9312	12.4547	75.9312	133,091.00
21/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1066	1	1066	1	0.00
21/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1089	1	1089	1	0.00
21/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1112	1	1112	1	0.00
21/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2387	3	2387	3	0.00
21/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2456	3	2456	3	0.00
21/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2421	3	2421	3	0.00
21/06/2023	2040 On 02-November-23			Bond Future	12.57	77.6151	12.5668	77.6151	6,548.00
21/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1207	1	1207	1	128.00
21/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	892	1	892	1	0.00
21/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3123	3	3123	3	128.00
21/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6761	7	6761	7	0.00
21/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	864	1	864	1	0.00
21/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	878	1	878	1	0.00
21/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6533	7	6533	7	0.00
21/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6628	7	6628	7	0.00
21/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1193	1	1193	1	128.00
21/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2940	3	2940	3	0.00
21/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5628	6	5628	6	0.00
21/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6580	7	6580	7	0.00
21/06/2023	2040 On 01-February-24			Bond Future	12.68	74.8832	12.6771	74.8832	28.00
21/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2968	3	2968	3	0.00
21/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2917	3	2917	3	0.00
21/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2943	3	2943	3	0.00
21/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4808	5	4808	5	0.00
21/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4838	5	4838	5	0.00
21/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4777	5	4777	5	0.00
21/06/2023	2040 On 02-May-24			Bond Future	12.79	76.6188	12.7893	76.6188	0.00
21/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1604	2	1604	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
21/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1572	1	1572	1	0.00
21/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1588	2	1588	2	0.00
21/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8289	9	8289	9	0.00
21/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8378	9	8378	9	0.00
21/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8333	9	8333	9	0.00
21/06/2023	2040 On 01-August-24			Bond Future	12.92	73.8262	12.9209	73.8262	0.00
21/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2950	3	2950	3	0.00
21/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2973	3	2973	3	0.00
21/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2996	3	2996	3	0.00
21/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6147	6	6147	6	0.00
21/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6180	6	6180	6	0.00
21/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6214	6	6214	6	0.00
21/06/2023	2044 On 03-August-23			Bond Future	12.51	72.4521	12.5077	72.4521	81,042.00
21/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	290	0	290	0	4,553.00
21/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1714	2	1714	2	0.00
21/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	897	1	897	1	0.00
21/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	595	1	595	1	0.00
21/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	877	1	877	1	0.00
21/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	857	1	857	1	0.00
21/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2911	3	2911	3	0.00
21/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2872	3	2872	3	0.00
21/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3540	4	3540	4	4,754.00
21/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2834	3	2834	3	0.00
21/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1757	2	1757	2	9,106.00
21/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4760	5	4760	5	3,076.00
21/06/2023	2044 On 02-November-23			Bond Future	12.62	74.0588	12.6158	74.0588	0.00
21/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	786	1	786	1	0.00
21/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	800	1	800	1	0.00
21/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	813	1	813	1	0.00
21/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7010	7	7010	7	0.00
21/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7060	7	7060	7	0.00
21/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7110	7	7110	7	0.00
21/06/2023	2044 On 01-February-24			Bond Future	12.72	71.3708	12.7220	71.3708	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
21/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2724	3	2724	3	0.00
21/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2748	3	2748	3	0.00
21/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2773	3	2773	3	0.00
21/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5193	5	5193	5	0.00
21/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5225	5	5225	5	0.00
21/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5259	5	5259	5	0.00
21/06/2023	2044 On 02-May-24			Bond Future	12.83	73.0250	12.8297	73.0250	0.00
21/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1744	2	1744	2	0.00
21/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1759	2	1759	2	0.00
21/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1774	2	1774	2	0.00
21/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8490	9	8490	9	0.00
21/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8537	9	8537	9	0.00
21/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8585	9	8585	9	0.00
21/06/2023	2044 On 01-August-24			Bond Future	12.96	70.2770	12.9556	70.2770	0.00
21/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3152	3	3152	3	0.00
21/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3106	3	3106	3	0.00
21/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3129	3	3129	3	0.00
21/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6794	7	6794	7	0.00
21/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6828	7	6828	7	0.00
21/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6759	7	6759	7	0.00
21/06/2023	2046 On 03-August-23			Bond Future	112.88	113.4870	112.8813	113.4870	12,882.00
21/06/2023	2046 On 02-November-23			Bond Future	113.32	113.9328	113.3177	113.9328	4,626.00
21/06/2023	2046 On 01-February-24			Bond Future	115.93	116.5646	115.9348	116.5646	0.00
21/06/2023	2046 On 02-May-24			Bond Future	116.49	117.1287	116.4914	117.1287	0.00
21/06/2023	2046 On 01-August-24			Bond Future	119.13	119.7772	119.1266	119.7772	0.00
21/06/2023	2050 On 03-August-23			Bond Future	112.13	113.3224	112.1303	113.3224	10,740.00
21/06/2023	2050 On 02-November-23			Bond Future	114.64	115.8625	114.6430	115.8625	3,364.00
21/06/2023	2050 On 01-February-24			Bond Future	115.04	116.2812	115.0412	116.2812	0.00
21/06/2023	2050 On 02-May-24			Bond Future	117.73	119.0023	117.7331	119.0023	0.00
21/06/2023	2050 On 01-August-24			Bond Future	118.08	119.3693	118.0783	119.3693	0.00
21/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	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
21/06/2023	AL37 On 03-August-23			Index Future	875.68	870.4740	875.6780	870.4740	0.00
21/06/2023	AL37 On 02-November-23			Index Future	895.09	889.7700	895.0870	889.7700	0.00
21/06/2023	AL37 On 01-February-24			Index Future	915.55	910.1120	915.5490	910.1120	0.00
21/06/2023	AL37 On 02-May-24			Index Future	936.77	931.2070	936.7710	931.2070	0.00
21/06/2023	AL37 On 01-August-24			Index Future	957.78	952.0930	957.7840	952.0930	0.00
21/06/2023	AL7T On 03-August-23			Index Future	997.20	991.4800	997.1960	991.4800	0.00
21/06/2023	AL7T On 02-November-23			Index Future	1019.30	1013.4570	1019.2980	1013.4570	0.00
21/06/2023	AL7T On 01-February-24			Index Future	1042.60	1036.6270	1042.6000	1036.6270	0.00
21/06/2023	AL7T On 02-May-24			Index Future	1066.77	1060.6550	1066.7670	1060.6550	0.00
21/06/2023	AL7T On 01-August-24			Index Future	1090.70	1084.4440	1090.6960	1084.4440	0.00
21/06/2023	ALBI On 03-August-23			Index Future	872.64	868.4920	872.6370	868.4920	106.00
21/06/2023	ALBI On 02-November-23			Index Future	891.98	887.7430	891.9790	887.7430	0.00
21/06/2023	ALBI On 01-February-24			Index Future	912.37	908.0390	912.3700	908.0390	0.00
21/06/2023	ALBI On 02-May-24			Index Future	933.52	929.0870	933.5180	929.0870	0.00
21/06/2023	ALBI On 01-August-24			Index Future	954.46	949.9250	954.4590	949.9250	0.00
21/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	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
21/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2023	ES33 On 03-August-23			Bond Future	12.77	73.2112	12.7652	73.2112	350.00
21/06/2023	ES33 On 02-November-23			Bond Future	12.91	71.0535	12.9107	71.0535	0.00
21/06/2023	ES33 On 01-February-24			Bond Future	13.06	72.6950	13.0560	72.6950	0.00
21/06/2023	ES33 On 02-May-24			Bond Future	13.20	70.5949	13.2007	70.5949	0.00
21/06/2023	ES33 On 01-August-24			Bond Future	13.37	72.1885	13.3661	72.1885	0.00
21/06/2023	ES42 On 03-August-23			Bond Future	13.18	69.8702	13.1813	69.8702	4,000.00
21/06/2023	ES42 On 02-November-23			Bond Future	13.32	67.1728	13.3190	67.1728	0.00
21/06/2023	ES42 On 01-February-24			Bond Future	13.45	68.7249	13.4498	68.7249	0.00
21/06/2023	ES42 On 02-May-24			Bond Future	13.59	66.0699	13.5851	66.0699	0.00
21/06/2023	ES42 On 01-August-24			Bond Future	13.74	67.5594	13.7350	67.5594	0.00
21/06/2023	GOVI On 03-August-23			GOVI	860.11	855.9870	860.1070	855.9870	835.00
21/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	228770	19	228770	19	0.00
21/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	228970	19	228970	19	0.00
21/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	228870	19	228870	19	0.00
21/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-November-23			GOVI	879.17	874.9610	879.1710	874.9610	0.00
21/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	66390	11	66390	11	0.00
21/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	66490	11	66490	11	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
21/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	66290	11	66290	11	0.00
21/06/2023	GOVI On 01-February-24			GOVI	899.27	894.9650	899.2690	894.9650	0.00
21/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	192890	15	192890	15	0.00
21/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	192790	15	192790	15	0.00
21/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	192690	15	192690	15	0.00
21/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-May-24			GOVI	920.11	915.7090	920.1140	915.7090	0.00
21/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	308560	35	308560	35	0.00
21/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	308660	35	308660	35	0.00
21/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	308760	35	308760	35	0.00
21/06/2023	GOVI On 01-August-24			GOVI	940.75	936.2470	940.7530	936.2470	0.00
21/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
21/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	26370	7	26370	7	0.00
21/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	26270	7	26270	7	0.00
21/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	26170	7	26170	7	0.00
21/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2023	IGOV On 03-August-23			Index Future	329.01	329.2170	329.0140	329.2170	639.00
21/06/2023	IGOV On 02-November-23			Index Future	336.39	336.5950	336.3870	336.5950	16.00
21/06/2023	IGOV On 01-February-24			Index Future	344.16	344.3690	344.1560	344.3690	0.00
21/06/2023	IGOV On 02-May-24			Index Future	352.21	352.4270	352.2090	352.4270	0.00
21/06/2023	IGOV On 01-August-24			Index Future	360.19	360.4070	360.1850	360.4070	0.00
21/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.49	91.5050	8.4920	91.5050	0.00
21/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.54	91.4600	8.5350	91.4600	0.00
21/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.67	91.3000	8.6650	91.3000	0.00
21/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.69	91.2600	8.6900	91.2600	0.00
21/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.74	91.1850	8.7350	91.1850	0.00
21/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.75	91.1700	8.7500	91.1700	0.00
21/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.79	91.1250	8.7900	91.1250	0.00
21/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.77	91.1200	8.7700	91.1200	0.00
21/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.66	91.2200	8.6600	91.2200	0.00
21/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.54	91.3500	8.5350	91.3500	0.00
21/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.46	91.4450	8.4600	91.4450	0.00
21/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.40	91.5150	8.4000	91.5150	0.00
21/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.44	8.4400	8.4400	8.4400	0.00
21/06/2023	R035 On 03-August-23			Bond Future	11.94	84.5426	11.9397	84.5426	63,304.00
21/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1097	1	1097	1	0.00
21/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1694	2	1694	2	0.00
21/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1724	2	1724	2	0.00
21/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1753	2	1753	2	0.00
21/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3501	3	3501	3	5,000.00
21/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1432	2	1432	2	0.00
21/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1456	2	1456	2	0.00
21/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	590	1	590	1	0.00
21/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1480	2	1480	2	0.00
21/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2117	2	2117	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
21/06/2023	R035 On 02-November-23			Bond Future	12.05	81.9063	12.0527	81.9063	109,761.00
21/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1341	1	1341	1	0.00
21/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1990	2	1990	2	750.00
21/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3350	3	3350	3	750.00
21/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	380	0	380	0	400.00
21/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5398	5	5398	5	0.00
21/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8197	8	8197	8	0.00
21/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	851	1	851	1	400.00
21/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1305	1	1305	1	0.00
21/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1323	1	1323	1	0.00
21/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4733	5	4733	5	0.00
21/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4771	5	4771	5	0.00
21/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	688	1	688	1	750.00
21/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1373	1	1373	1	400.00
21/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8399	9	8399	9	0.00
21/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2378	3	2378	3	0.00
21/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5949	6	5949	6	0.00
21/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3651	4	3651	4	0.00
21/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4696	5	4696	5	0.00
21/06/2023	R035 On 01-February-24			Bond Future	12.16	83.7795	12.1641	83.7795	0.00
21/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3681	3	3681	3	0.00
21/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1316	1	1316	1	400.00
21/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3625	3	3625	3	0.00
21/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7788	8	7788	8	0.00
21/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	742	1	742	1	400.00
21/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3652	3	3652	3	0.00
21/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3520	4	3520	4	0.00
21/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9259	10	9259	10	0.00
21/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6943	7	6943	7	0.00
21/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3543	4	3543	4	0.00
21/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1502	2	1502	2	400.00
21/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3496	4	3496	4	0.00
21/06/2023	R035 On 02-May-24			Bond Future	12.27	81.2058	12.2670	81.2058	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
21/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1572	1	1572	1	0.00
21/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1558	1	1558	1	0.00
21/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1544	1	1544	1	0.00
21/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7253	8	7253	8	0.00
21/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7211	8	7211	8	0.00
21/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7169	7	7169	7	0.00
21/06/2023	R035 On 01-August-24			Bond Future	12.39	83.0222	12.3873	83.0222	0.00
21/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2669	3	2669	3	0.00
21/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2690	3	2690	3	0.00
21/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2711	3	2711	3	0.00
21/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5706	6	5706	6	0.00
21/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5675	6	5675	6	0.00
21/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5644	6	5644	6	0.00
21/06/2023	R053 On 03-August-23			Bond Future	12.51	97.0342	12.5102	97.0342	0.00
21/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3074	3	3074	3	0.00
21/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3117	3	3117	3	0.00
21/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3161	3	3161	3	0.00
21/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1657	2	1657	2	0.00
21/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1683	2	1683	2	0.00
21/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1710	2	1710	2	0.00
21/06/2023	R053 On 02-November-23			Bond Future	12.62	93.3196	12.6214	93.3196	1,349.00
21/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4901	5	4901	5	0.00
21/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4819	5	4819	5	0.00
21/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4860	5	4860	5	0.00
21/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3458	4	3458	4	0.00
21/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3487	4	3487	4	0.00
21/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3430	4	3430	4	0.00
21/06/2023	R053 On 01-February-24			Bond Future	12.73	95.4540	12.7271	95.4540	0.00
21/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6045	6	6045	6	0.00
21/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5965	6	5965	6	0.00
21/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6005	6	6005	6	0.00
21/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4567	5	4567	5	0.00
21/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4624	5	4624	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
21/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4595	5	4595	5	0.00
21/06/2023	R053 On 02-May-24			Bond Future	12.83	91.7992	12.8337	91.7992	0.00
21/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6685	7	6685	7	0.00
21/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6723	7	6723	7	0.00
21/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6762	7	6762	7	0.00
21/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5409	6	5409	6	0.00
21/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5380	5	5380	5	0.00
21/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5352	5	5352	5	0.00
21/06/2023	R053 On 01-August-24			Bond Future	12.95	93.8505	12.9548	93.8505	0.00
21/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7173	7	7173	7	0.00
21/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7097	7	7097	7	0.00
21/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7135	7	7135	7	0.00
21/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5889	6	5889	6	0.00
21/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5918	6	5918	6	0.00
21/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5861	6	5861	6	0.00
21/06/2023	R186 On 03-August-23			Bond Future	9.38	103.9650	9.3798	103.9650	73,345.00
21/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1392	1	1392	1	0.00
21/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1434	1	1434	1	0.00
21/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1413	1	1413	1	0.00
21/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	378	1	378	1	0.00
21/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	385	1	385	1	0.00
21/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	371	1	371	1	0.00
21/06/2023	R186 On 02-November-23			Bond Future	9.41	106.2701	9.4142	106.2701	22,719.00
21/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3103	3	3103	3	0.00
21/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1237	1	1237	1	0.00
21/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1223	1	1223	1	0.00
21/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	931	1	931	1	1,715.00
21/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1251	1	1251	1	0.00
21/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1290	2	1290	2	0.00
21/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1316	2	1316	2	0.00
21/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1303	2	1303	2	0.00
21/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	432	1	432	1	1,715.00
21/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1647	2	1647	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
21/06/2023	R186 On 01-February-24			Bond Future	9.43	103.3884	9.4256	103.3884	0.00
21/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1670	1	1670	1	0.00
21/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1655	1	1655	1	0.00
21/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1641	1	1641	1	0.00
21/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1433	2	1433	2	0.00
21/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1454	2	1454	2	0.00
21/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1443	2	1443	2	0.00
21/06/2023	R186 On 02-May-24			Bond Future	9.42	105.7847	9.4249	105.7847	0.00
21/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	413	0	413	0	0.00
21/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2102	2	2102	2	2,030.00
21/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	409	0	409	0	0.00
21/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3179	3	3179	3	0.00
21/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	418	0	418	0	0.00
21/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3761	4	3761	4	0.00
21/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1399	2	1399	2	0.00
21/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	954	1	954	1	2,030.00
21/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3800	4	3800	4	0.00
21/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3780	4	3780	4	0.00
21/06/2023	R186 On 01-August-24			Bond Future	9.46	102.8415	9.4636	102.8415	0.00
21/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	925	1	925	1	0.00
21/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	908	1	908	1	0.00
21/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	917	1	917	1	0.00
21/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2556	3	2556	3	0.00
21/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2582	3	2582	3	0.00
21/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2569	3	2569	3	0.00
21/06/2023	R197 On 03-August-23			Bond Future	335.90	338.2057	335.8996	338.2057	44.00
21/06/2023	R197 On 02-November-23			Bond Future	343.43	345.7866	343.4267	345.7866	0.00
21/06/2023	R202 On 03-August-23			Bond Future	250.00	251.3468	250.0040	251.3468	5,336.00
21/06/2023	R202 On 02-November-23			Bond Future	255.61	256.9809	255.6063	256.9809	0.00
21/06/2023	R202 On 01-February-24			Bond Future	256.54	257.9294	256.5385	257.9294	0.00
21/06/2023	R202 On 02-May-24			Bond Future	262.54	263.9649	262.5416	263.9649	0.00
21/06/2023	R202 On 01-August-24			Bond Future	263.36	264.7959	263.3563	264.7959	0.00
21/06/2023	R209 On 03-August-23			Bond Future	12.00	64.9614	11.9951	64.9614	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
21/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1239	1	1239	1	0.00
21/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	209	0	209	0	7,000.00
21/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	32	0	32	0	7,000.00
21/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
21/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	26	0	26	0	1,800.00
21/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1193	1	1193	1	0.00
21/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1216	1	1216	1	0.00
21/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1358	1	1358	1	0.00
21/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1335	2	1335	2	1,750.00
21/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3819	4	3819	4	0.00
21/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1449	2	1449	2	0.00
21/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10338	11	10338	11	0.00
21/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6227	7	6227	7	0.00
21/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1497	2	1497	2	0.00
21/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1473	2	1473	2	0.00
21/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6487	7	6487	7	0.00
21/06/2023	R209 On 02-November-23			Bond Future	12.10	63.2479	12.0952	63.2479	10,098.00
21/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	991	1	991	1	0.00
21/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	963	1	963	1	0.00
21/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	977	1	977	1	0.00
21/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4584	5	4584	5	0.00
21/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4620	5	4620	5	0.00
21/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4549	5	4549	5	0.00
21/06/2023	R209 On 01-February-24			Bond Future	12.19	64.6944	12.1895	64.6944	0.00
21/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2999	3	2999	3	0.00
21/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2975	3	2975	3	0.00
21/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3023	3	3023	3	0.00
21/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3248	3	3248	3	0.00
21/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3270	3	3270	3	0.00
21/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3292	3	3292	3	0.00
21/06/2023	R209 On 02-May-24			Bond Future	12.28	63.0394	12.2844	63.0394	0.00
21/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1326	1	1326	1	0.00
21/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1314	1	1314	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
21/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1302	1	1302	1	0.00
21/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6573	7	6573	7	0.00
21/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6535	7	6535	7	0.00
21/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6497	7	6497	7	0.00
21/06/2023	R209 On 01-August-24			Bond Future	12.39	64.4492	12.3947	64.4492	0.00
21/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2334	2	2334	2	0.00
21/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2315	2	2315	2	0.00
21/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2353	2	2353	2	0.00
21/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5052	5	5052	5	0.00
21/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5079	5	5079	5	0.00
21/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5107	5	5107	5	0.00
21/06/2023	R210 On 03-August-23			Bond Future	228.28	229.9208	228.2766	229.9208	421.00
21/06/2023	R210 On 02-November-23			Bond Future	230.22	231.8940	230.2190	231.8940	0.00
21/06/2023	R210 On 01-February-24			Bond Future	235.54	237.2505	235.5360	237.2505	0.00
21/06/2023	R210 On 02-May-24			Bond Future	237.78	239.5225	237.7789	239.5225	0.00
21/06/2023	R210 On 01-August-24			Bond Future	243.16	244.9400	243.1592	244.9400	0.00
21/06/2023	R213 On 03-August-23			Bond Future	11.14	81.6992	11.1437	81.6992	24,057.00
21/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2611	2	2611	2	0.00
21/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2642	2	2642	2	0.00
21/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2674	2	2674	2	0.00
21/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	614	1	614	1	0.00
21/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	604	1	604	1	0.00
21/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	624	1	624	1	0.00
21/06/2023	R213 On 02-November-23			Bond Future	11.24	79.9528	11.2442	79.9528	3,928.00
21/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2690	2	2690	2	750.00
21/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6418	6	6418	6	0.00
21/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1964	2	1964	2	0.00
21/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1943	2	1943	2	0.00
21/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1985	2	1985	2	0.00
21/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1612	1	1612	1	750.00
21/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2910	3	2910	3	0.00
21/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2469	3	2469	3	0.00
21/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2513	3	2513	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
21/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2491	3	2491	3	0.00
21/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	559	1	559	1	750.00
21/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1869	2	1869	2	0.00
21/06/2023	R213 On 01-February-24			Bond Future	11.34	81.7813	11.3419	81.7813	0.00
21/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3669	3	3669	3	0.00
21/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3618	3	3618	3	0.00
21/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3643	3	3643	3	0.00
21/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2145	2	2145	2	0.00
21/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2160	2	2160	2	0.00
21/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2130	2	2130	2	0.00
21/06/2023	R213 On 02-May-24			Bond Future	11.43	80.1152	11.4306	80.1152	0.00
21/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1133	1	1133	1	0.00
21/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1143	1	1143	1	0.00
21/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1153	1	1153	1	0.00
21/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5864	6	5864	6	0.00
21/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5898	6	5898	6	0.00
21/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5931	6	5931	6	0.00
21/06/2023	R213 On 01-August-24			Bond Future	11.54	81.9081	11.5402	81.9081	0.00
21/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1996	2	1996	2	0.00
21/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1965	2	1965	2	0.00
21/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1980	2	1980	2	0.00
21/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4656	5	4656	5	0.00
21/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4681	5	4681	5	0.00
21/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4631	5	4631	5	0.00
21/06/2023	R214 On 03-August-23			Bond Future	12.32	61.1466	12.3151	61.1466	19,096.00
21/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1046	1	1046	1	0.00
21/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1005	1	1005	1	0.00
21/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1025	1	1025	1	0.00
21/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1813	2	1813	2	0.00
21/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1840	2	1840	2	0.00
21/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1785	2	1785	2	0.00
21/06/2023	R214 On 02-November-23			Bond Future	12.42	59.1988	12.4183	59.1988	12.00
21/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	752	1	752	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
21/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	776	1	776	1	0.00
21/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	764	1	764	1	0.00
21/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5509	6	5509	6	0.00
21/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5550	6	5550	6	0.00
21/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5469	6	5469	6	0.00
21/06/2023	R214 On 01-February-24			Bond Future	12.52	60.5526	12.5196	60.5526	0.00
21/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2336	2	2336	2	0.00
21/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2357	2	2357	2	0.00
21/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2378	2	2378	2	0.00
21/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4069	4	4069	4	0.00
21/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4096	4	4096	4	0.00
21/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4123	4	4123	4	0.00
21/06/2023	R214 On 02-May-24			Bond Future	12.61	58.6489	12.6129	58.6489	0.00
21/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1396	1	1396	1	0.00
21/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1371	1	1371	1	0.00
21/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1384	1	1384	1	0.00
21/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6965	7	6965	7	0.00
21/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7005	7	7005	7	0.00
21/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6925	7	6925	7	0.00
21/06/2023	R214 On 01-August-24			Bond Future	12.72	59.9607	12.7195	59.9607	0.00
21/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2629	3	2629	3	0.00
21/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2649	3	2649	3	0.00
21/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2669	3	2669	3	0.00
21/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5170	5	5170	5	0.00
21/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5198	5	5198	5	0.00
21/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5226	5	5226	5	0.00
21/06/2023	R248 On 03-August-23			Bond Future	12.44	75.4703	12.4428	75.4703	239,937.00
21/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	878	1	878	1	0.00
21/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	898	1	898	1	0.00
21/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4596	4	4596	4	0.00
21/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1364	1	1364	1	1,100.00
21/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	414	0	414	0	1,100.00
21/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	919	1	919	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
21/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2866	3	2866	3	0.00
21/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4261	4	4261	4	0.00
21/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2188	2	2188	2	0.00
21/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	491	1	491	1	1,100.00
21/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2906	3	2906	3	0.00
21/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2945	3	2945	3	0.00
21/06/2023	R248 On 02-November-23			Bond Future	12.55	72.6964	12.5514	72.6964	11,069.00
21/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1294	1	1294	1	220.00
21/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	805	1	805	1	0.00
21/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2981	3	2981	3	220.00
21/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6785	7	6785	7	0.00
21/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	782	1	782	1	0.00
21/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	794	1	794	1	0.00
21/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7255	7	7255	7	0.00
21/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1292	1	1292	1	220.00
21/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5757	6	5757	6	0.00
21/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3271	3	3271	3	0.00
21/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7362	8	7362	8	0.00
21/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7309	7	7309	7	0.00
21/06/2023	R248 On 01-February-24			Bond Future	12.66	74.3589	12.6586	74.3589	0.00
21/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2657	3	2657	3	0.00
21/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2609	3	2609	3	0.00
21/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2633	3	2633	3	0.00
21/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5554	6	5554	6	0.00
21/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5589	6	5589	6	0.00
21/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5519	6	5519	6	0.00
21/06/2023	R248 On 02-May-24			Bond Future	12.76	71.6305	12.7576	71.6305	13,000.00
21/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1675	2	1675	2	0.00
21/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1646	2	1646	2	0.00
21/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1660	2	1660	2	0.00
21/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9325	9	9325	9	0.00
21/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9427	10	9427	10	0.00
21/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9376	10	9376	10	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
21/06/2023	R248 On 01-August-24			Bond Future	12.87	73.2322	12.8704	73.2322	0.00
21/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3535	3	3535	3	0.00
21/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3486	3	3486	3	0.00
21/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3510	3	3510	3	0.00
21/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6645	7	6645	7	0.00
21/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6679	7	6679	7	0.00
21/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6611	7	6611	7	0.00