



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/05/2023 TO: 30/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	2025 On 03-August-23			Bond Future	170.07	169.9617	170.0724	169.9617	6,305.00
30/05/2023	2025 On 02-November-23			Bond Future	173.97	173.8562	173.9689	173.8562	0.00
30/05/2023	2025 On 01-February-24			Bond Future	176.26	176.1409	176.2558	176.1409	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
30/05/2023	2025 On 02-May-24			Bond Future	180.48	180.3662	180.4839	180.3662	0.00
30/05/2023	2025 On 01-August-24			Bond Future	182.71	182.5941	182.7149	182.5941	0.00
30/05/2023	2029 On 03-August-23			Bond Future	123.04	123.1079	123.0367	123.1079	2,275.00
30/05/2023	2029 On 02-November-23			Bond Future	124.52	124.5946	124.5213	124.5946	0.00
30/05/2023	2029 On 01-February-24			Bond Future	127.45	127.5244	127.4492	127.5244	0.00
30/05/2023	2029 On 02-May-24			Bond Future	129.13	129.2066	129.1296	129.2066	0.00
30/05/2023	2029 On 01-August-24			Bond Future	132.05	132.1296	132.0512	132.1296	0.00
30/05/2023	2030 On 03-August-23			Bond Future	11.40	85.7084	84.8891	85.7084	96,453.00
30/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1303	2	1	2	0.00
30/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	4895	6	5	6	0.00
30/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	131	0	0	0	1,012.00
30/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	277	0	0	0	350.00
30/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1260	2	1	2	0.00
30/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	5923	7	6	7	0.00
30/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1281	2	1	2	0.00
30/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1463	1	1	1	0.00
30/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	155	0	0	0	350.00
30/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1502	1	2	1	0.00
30/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	3380	3	3	3	0.00
30/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	247	0	0	0	1,012.00
30/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	4300	4	4	4	0.00
30/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1482	1	1	1	0.00
30/05/2023	2030 On 02-November-23			Bond Future	11.51	87.6524	86.8142	87.6524	10.00
30/05/2023	2030 On 02-November-23	12.27	Call	Bond Future	4031	5	4	5	0.00
30/05/2023	2030 On 02-November-23	11.12	Call	Bond Future	1422	2	1	2	500.00
30/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2284	3	2	3	0.00
30/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	985	1	1	1	0.00
30/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	284	0	0	0	500.00
30/05/2023	2030 On 02-November-23	10.62	Call	Bond Future	760	1	1	1	500.00
30/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	1991	2	2	2	0.00
30/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	960	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	972	1	1	1	0.00
30/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	359	0	0	0	800.00
30/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	554	1	1	1	500.00
30/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	185	0	0	0	800.00
30/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	8257	7	8	7	0.00
30/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	6262	6	6	6	0.00
30/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3779	3	4	3	0.00
30/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3807	3	4	3	0.00
30/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	2305	2	2	2	500.00
30/05/2023	2030 On 02-November-23	12.27	Put	Bond Future	1110	1	1	1	500.00
30/05/2023	2030 On 02-November-23	10.62	Put	Bond Future	4349	4	4	4	0.00
30/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6960	6	7	6	0.00
30/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3750	3	4	3	0.00
30/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	5101	4	5	4	0.00
30/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	2048	2	2	2	800.00
30/05/2023	2030 On 02-November-23	11.12	Put	Bond Future	2971	2	3	2	0.00
30/05/2023	2030 On 01-February-24			Bond Future	11.62	85.6875	84.8296	85.6875	0.00
30/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	2924	3	3	3	0.00
30/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2132	3	2	3	0.00
30/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3170	4	3	4	0.00
30/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	3736	4	4	4	0.00
30/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2113	3	2	3	0.00
30/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	799	1	1	1	500.00
30/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2040	2	2	2	0.00
30/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	332	0	0	0	400.00
30/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	468	1	0	1	500.00
30/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	565	1	1	1	400.00
30/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2150	3	2	3	0.00
30/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1522	2	2	2	0.00
30/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	488	1	0	1	1,360.00
30/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	619	1	1	1	200.00
30/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	6408	6	6	6	0.00
30/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	8603	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	7383	7	7	7	0.00
30/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	7235	7	7	7	0.00
30/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	3103	3	3	3	0.00
30/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	2257	2	2	2	500.00
30/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1927	2	2	2	400.00
30/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6727	6	7	6	0.00
30/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	3224	3	3	3	1,360.00
30/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5642	5	6	5	0.00
30/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3919	3	4	3	200.00
30/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	3143	3	3	3	0.00
30/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	3123	3	3	3	0.00
30/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2425	2	2	2	200.00
30/05/2023	2030 On 02-May-24			Bond Future	11.73	87.7248	86.8464	87.7248	0.00
30/05/2023	2030 On 02-May-24	13.15	Call	Bond Future	6218	7	6	7	0.00
30/05/2023	2030 On 02-May-24	11.12	Call	Bond Future	1654	2	2	2	500.00
30/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3197	4	3	4	0.00
30/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	452	1	0	1	0.00
30/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	639	1	1	1	1,000.00
30/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4221	5	4	5	0.00
30/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1243	2	1	2	1,080.00
30/05/2023	2030 On 02-May-24	10.62	Call	Bond Future	1014	1	1	1	500.00
30/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	375	0	0	0	1,000.00
30/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	443	1	0	1	0.00
30/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	448	1	0	1	0.00
30/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7872	7	8	7	0.00
30/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7908	7	8	7	0.00
30/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	8458	8	8	8	0.00
30/05/2023	2030 On 02-May-24	10.62	Put	Bond Future	5234	5	5	5	0.00
30/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4684	4	5	4	0.00
30/05/2023	2030 On 02-May-24	11.12	Put	Bond Future	3941	3	4	3	0.00
30/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1865	2	2	2	1,080.00
30/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	6684	6	7	6	0.00
30/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7836	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2426	2	2	2	1,000.00
30/05/2023	2030 On 02-May-24	13.15	Put	Bond Future	1178	1	1	1	500.00
30/05/2023	2030 On 01-August-24			Bond Future	11.89	85.6813	84.7836	85.6813	0.00
30/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	896	1	1	1	0.00
30/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	889	1	1	1	0.00
30/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	881	1	1	1	0.00
30/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	6498	6	6	6	0.00
30/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	6467	6	6	6	0.00
30/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	6436	6	6	6	0.00
30/05/2023	2032 On 03-August-23			Bond Future	12.02	83.8757	82.9561	83.8757	114,897.00
30/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	500	1	0	1	0.00
30/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	1538	2	2	2	5,000.00
30/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	985	1	1	1	0.00
30/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1005	1	1	1	0.00
30/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
30/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	7	0	0	0	7,500.00
30/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1025	1	1	1	0.00
30/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	639	1	1	1	0.00
30/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1302	2	1	2	5,000.00
30/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1871	1	2	1	0.00
30/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2841	2	3	2	7,500.00
30/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	2195	2	2	2	0.00
30/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	8410	8	8	8	0.00
30/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	12144	11	12	11	0.00
30/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	2222	2	2	2	0.00
30/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	2249	2	2	2	0.00
30/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1649	1	2	1	0.00
30/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	3176	3	3	3	7,500.00
30/05/2023	2032 On 02-November-23			Bond Future	12.15	81.6136	80.6729	81.6136	65,200.00
30/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	2802	3	3	3	0.00
30/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	869	1	1	1	0.00
30/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	712	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	857	1	1	1	0.00
30/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	881	1	1	1	0.00
30/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	354	0	0	0	500.00
30/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	1969	2	2	2	0.00
30/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	3082	3	3	3	0.00
30/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	7714	7	8	7	0.00
30/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	5616	5	6	5	0.00
30/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	5065	4	5	4	0.00
30/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	5137	4	5	4	0.00
30/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	5101	4	5	4	0.00
30/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	2302	2	2	2	500.00
30/05/2023	2032 On 01-February-24			Bond Future	12.27	83.5146	82.5518	83.5146	0.00
30/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2218	3	2	3	0.00
30/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	729	1	1	1	1,200.00
30/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4020	5	4	5	0.00
30/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4315	5	4	5	0.00
30/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	3706	4	4	4	0.00
30/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2024	2	2	2	0.00
30/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2178	3	2	3	0.00
30/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2198	3	2	3	0.00
30/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	744	1	1	1	200.00
30/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1035	1	1	1	500.00
30/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	310	0	0	0	1,200.00
30/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	607	1	1	1	500.00
30/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10996	10	11	10	0.00
30/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	6387	6	6	6	0.00
30/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	4086	4	4	4	0.00
30/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	4111	4	4	4	0.00
30/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	4318	4	4	4	200.00
30/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2328	2	2	2	500.00
30/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2498	2	2	2	1,200.00
30/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	7667	7	8	7	0.00
30/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	7585	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	8377	8	8	8	0.00
30/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	4061	4	4	4	0.00
30/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2697	2	3	2	200.00
30/05/2023	2032 On 02-May-24			Bond Future	12.39	81.3352	80.3494	81.3352	0.00
30/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	5679	6	6	6	0.00
30/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1217	2	1	2	1,550.00
30/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	935	1	1	1	500.00
30/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	530	1	1	1	0.00
30/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	554	1	1	1	500.00
30/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	524	1	1	1	0.00
30/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4410	5	4	5	0.00
30/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5188	6	5	6	0.00
30/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	592	1	1	1	1,550.00
30/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	740	1	1	1	1,000.00
30/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	536	1	1	1	0.00
30/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	427	1	0	1	1,000.00
30/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	9700	9	10	9	0.00
30/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8832	8	9	8	0.00
30/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	7598	7	8	7	0.00
30/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	8453	8	8	8	0.00
30/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1895	2	2	2	500.00
30/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8918	8	9	8	0.00
30/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	8705	8	9	8	0.00
30/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8875	8	9	8	0.00
30/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6710	6	7	6	0.00
30/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5791	5	6	5	0.00
30/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2256	2	2	2	1,000.00
30/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1704	1	2	1	1,550.00
30/05/2023	2032 On 01-August-24			Bond Future	12.54	83.1525	82.1450	83.1525	0.00
30/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1095	1	1	1	0.00
30/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1105	1	1	1	0.00
30/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1114	1	1	1	0.00
30/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	7162	6	7	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
30/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	7198	6	7	6	0.00
30/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	7235	6	7	6	0.00
30/05/2023	2033 On 03-August-23			Bond Future	115.80	116.3318	115.7959	116.3318	7,227.00
30/05/2023	2033 On 02-November-23			Bond Future	117.02	117.5698	117.0211	117.5698	0.00
30/05/2023	2033 On 01-February-24			Bond Future	119.77	120.3344	119.7727	120.3344	0.00
30/05/2023	2033 On 02-May-24			Bond Future	121.17	121.7485	121.1732	121.7485	0.00
30/05/2023	2033 On 01-August-24			Bond Future	123.91	124.5028	123.9150	124.5028	0.00
30/05/2023	2037 On 03-August-23			Bond Future	12.79	73.6333	72.9642	73.6333	131,926.00
30/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	0	0	1,800.00
30/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	526	1	1	1	0.00
30/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	16	0	0	0	1,800.00
30/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	502	1	1	1	0.00
30/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	514	1	1	1	0.00
30/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3923	3	4	3	0.00
30/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3964	3	4	3	0.00
30/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9872	9	10	9	0.00
30/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3881	3	4	3	0.00
30/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	14255	14	14	14	0.00
30/05/2023	2037 On 02-November-23			Bond Future	12.91	75.3037	74.6191	75.3037	0.00
30/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	510	1	1	1	0.00
30/05/2023	2037 On 02-November-23	12.02	Call	Bond Future	1016	1	1	1	750.00
30/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	502	1	1	1	0.00
30/05/2023	2037 On 02-November-23	12.52	Call	Bond Future	1921	2	2	2	750.00
30/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	518	1	1	1	0.00
30/05/2023	2037 On 02-November-23	13.89	Call	Bond Future	5916	6	6	6	0.00
30/05/2023	2037 On 02-November-23	13.89	Put	Bond Future	1308	1	1	1	750.00
30/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7661	7	8	7	0.00
30/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7710	7	8	7	0.00
30/05/2023	2037 On 02-November-23	12.52	Put	Bond Future	3887	4	4	4	0.00
30/05/2023	2037 On 02-November-23	12.02	Put	Bond Future	5619	5	6	5	0.00
30/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7612	7	8	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2037 On 01-February-24			Bond Future	13.03	72.8009	72.1003	72.8009	0.00
30/05/2023	2037 On 01-February-24	13.93	Call	Bond Future	6128	7	6	7	0.00
30/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	1859	2	2	2	0.00
30/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	1877	2	2	2	0.00
30/05/2023	2037 On 01-February-24	12.09	Call	Bond Future	1483	2	1	2	2,500.00
30/05/2023	2037 On 01-February-24	12.93	Call	Bond Future	3216	4	3	4	0.00
30/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	1896	2	2	2	0.00
30/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5439	5	5	5	0.00
30/05/2023	2037 On 01-February-24	12.09	Put	Bond Future	6293	6	6	6	0.00
30/05/2023	2037 On 01-February-24	12.93	Put	Bond Future	3725	3	4	3	2,500.00
30/05/2023	2037 On 01-February-24	13.93	Put	Bond Future	1967	2	2	2	2,500.00
30/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5473	5	5	5	0.00
30/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5507	5	6	5	0.00
30/05/2023	2037 On 02-May-24			Bond Future	13.16	74.5319	73.8145	74.5319	0.00
30/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	961	1	1	1	0.00
30/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	971	1	1	1	0.00
30/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	980	1	1	1	0.00
30/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9973	9	10	9	0.00
30/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9926	9	10	9	0.00
30/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9878	9	10	9	0.00
30/05/2023	2037 On 01-August-24			Bond Future	13.31	71.9418	71.2087	71.9418	0.00
30/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1847	2	2	2	0.00
30/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1821	2	2	2	0.00
30/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1834	2	2	2	0.00
30/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7872	7	8	7	0.00
30/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7912	7	8	7	0.00
30/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7833	7	8	7	0.00
30/05/2023	2038 On 03-August-23			Bond Future	125.29	125.6555	125.2899	125.6555	3,022.00
30/05/2023	2038 On 02-November-23			Bond Future	128.16	128.5351	128.1605	128.5351	1,656.00
30/05/2023	2038 On 01-February-24			Bond Future	129.15	129.5286	129.1450	129.5286	0.00
30/05/2023	2038 On 02-May-24			Bond Future	132.24	132.6358	132.2430	132.6358	0.00
30/05/2023	2038 On 01-August-24			Bond Future	133.15	133.5510	133.1496	133.5510	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
30/05/2023	2040 On 03-August-23			Bond Future	12.87	74.6891	73.9500	74.6891	132,957.00
30/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	550	1	1	1	0.00
30/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	563	1	1	1	0.00
30/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	576	1	1	1	0.00
30/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	4141	4	4	4	0.00
30/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	4185	4	4	4	0.00
30/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	4230	4	4	4	0.00
30/05/2023	2040 On 02-November-23			Bond Future	12.99	76.3834	75.6272	76.3834	104.00
30/05/2023	2040 On 02-November-23	11.80	Call	Bond Future	684	1	1	1	128.00
30/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	506	1	1	1	0.00
30/05/2023	2040 On 02-November-23	12.60	Call	Bond Future	1996	2	2	2	128.00
30/05/2023	2040 On 02-November-23	13.64	Call	Bond Future	5052	6	5	6	0.00
30/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	491	1	0	1	0.00
30/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	498	1	0	1	0.00
30/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	8449	8	8	8	0.00
30/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8557	8	9	8	0.00
30/05/2023	2040 On 02-November-23	13.64	Put	Bond Future	1788	2	2	2	128.00
30/05/2023	2040 On 02-November-23	12.60	Put	Bond Future	4117	4	4	4	0.00
30/05/2023	2040 On 02-November-23	11.80	Put	Bond Future	7407	7	7	7	0.00
30/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	8503	8	9	8	0.00
30/05/2023	2040 On 01-February-24			Bond Future	13.12	73.6554	72.8815	73.6554	28.00
30/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	1923	2	2	2	0.00
30/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	1885	2	2	2	0.00
30/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	1904	2	2	2	0.00
30/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	6093	6	6	6	0.00
30/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	6130	6	6	6	0.00
30/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	6055	6	6	6	0.00
30/05/2023	2040 On 02-May-24			Bond Future	13.24	75.4067	74.6144	75.4067	0.00
30/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1156	1	1	1	0.00
30/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1135	1	1	1	0.00
30/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1145	1	1	1	0.00
30/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	10174	10	10	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
30/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	10276	10	10	10	0.00
30/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	10225	10	10	10	0.00
30/05/2023	2040 On 01-August-24			Bond Future	13.39	72.5856	71.7758	72.5856	0.00
30/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2214	3	2	3	0.00
30/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2232	3	2	3	0.00
30/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2249	3	2	3	0.00
30/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7788	7	8	7	0.00
30/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7827	7	8	7	0.00
30/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7865	7	8	7	0.00
30/05/2023	2044 On 03-August-23			Bond Future	12.89	71.2418	70.5294	71.2418	84,933.00
30/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	147	0	0	0	4,553.00
30/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	953	1	1	1	0.00
30/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	457	1	0	1	0.00
30/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	290	0	0	0	0.00
30/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	434	1	0	1	0.00
30/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	445	1	0	1	0.00
30/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4558	4	5	4	0.00
30/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4606	4	5	4	0.00
30/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	5352	5	5	5	4,754.00
30/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4511	4	5	4	0.00
30/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3113	3	3	3	9,106.00
30/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6735	6	7	6	3,076.00
30/05/2023	2044 On 02-November-23			Bond Future	13.01	72.8578	72.1291	72.8578	0.00
30/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	461	1	0	1	0.00
30/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	469	1	0	1	0.00
30/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	476	1	0	1	0.00
30/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8801	8	9	8	0.00
30/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8857	8	9	8	0.00
30/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8913	8	9	8	0.00
30/05/2023	2044 On 01-February-24			Bond Future	13.13	70.1730	69.4271	70.1730	0.00
30/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1782	2	2	2	0.00
30/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1800	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	1818	2	2	2	0.00
30/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6384	6	6	6	0.00
30/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6423	6	6	6	0.00
30/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6463	6	6	6	0.00
30/05/2023	2044 On 02-May-24			Bond Future	13.24	71.8415	71.0779	71.8415	0.00
30/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1201	1	1	1	0.00
30/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1212	1	1	1	0.00
30/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1223	1	1	1	0.00
30/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	10093	10	10	10	0.00
30/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	10144	10	10	10	0.00
30/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	10196	10	10	10	0.00
30/05/2023	2044 On 01-August-24			Bond Future	13.38	69.0657	68.2853	69.0657	0.00
30/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2221	2	2	2	0.00
30/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2185	2	2	2	0.00
30/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2203	2	2	2	0.00
30/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	8072	8	8	8	0.00
30/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	8112	8	8	8	0.00
30/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	8032	8	8	8	0.00
30/05/2023	2046 On 03-August-23			Bond Future	109.30	110.5109	109.3028	110.5109	12,882.00
30/05/2023	2046 On 02-November-23			Bond Future	109.71	110.9468	109.7106	110.9468	4,626.00
30/05/2023	2046 On 01-February-24			Bond Future	112.29	113.5558	112.2903	113.5558	0.00
30/05/2023	2046 On 02-May-24			Bond Future	112.82	114.1164	112.8204	114.1164	0.00
30/05/2023	2046 On 01-August-24			Bond Future	115.37	116.6964	115.3714	116.6964	0.00
30/05/2023	2050 On 03-August-23			Bond Future	109.77	109.9030	109.7699	109.9030	10,740.00
30/05/2023	2050 On 02-November-23			Bond Future	112.28	112.4213	112.2847	112.4213	3,364.00
30/05/2023	2050 On 01-February-24			Bond Future	112.67	112.8076	112.6678	112.8076	0.00
30/05/2023	2050 On 02-May-24			Bond Future	115.37	115.5138	115.3704	115.5138	0.00
30/05/2023	2050 On 01-August-24			Bond Future	115.66	115.8031	115.6568	115.8031	0.00
30/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	8608 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
30/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	AL37 On 03-August-23			Index Future	856.72	863.0080	856.7190	863.0080	0.00
30/05/2023	AL37 On 02-November-23			Index Future	876.13	882.5670	876.1310	882.5670	0.00
30/05/2023	AL37 On 01-February-24			Index Future	896.53	903.1130	896.5260	903.1130	0.00
30/05/2023	AL37 On 02-May-24			Index Future	917.83	924.5780	917.8340	924.5780	0.00
30/05/2023	AL37 On 01-August-24			Index Future	938.43	945.3240	938.4320	945.3240	0.00
30/05/2023	AL7T On 03-August-23			Index Future	961.47	971.2830	961.4700	971.2830	0.00
30/05/2023	AL7T On 02-November-23			Index Future	983.26	993.2950	983.2560	993.2950	0.00
30/05/2023	AL7T On 01-February-24			Index Future	1006.15	1016.4190	1006.1450	1016.4190	0.00
30/05/2023	AL7T On 02-May-24			Index Future	1030.06	1040.5770	1030.0580	1040.5770	0.00
30/05/2023	AL7T On 01-August-24			Index Future	1053.18	1063.9260	1053.1750	1063.9260	0.00
30/05/2023	ALBI On 03-August-23			Index Future	847.52	855.0890	847.5220	855.0890	101.00
30/05/2023	ALBI On 02-November-23			Index Future	866.73	874.4680	866.7260	874.4680	0.00
30/05/2023	ALBI On 01-February-24			Index Future	886.90	894.8260	886.9030	894.8260	0.00
30/05/2023	ALBI On 02-May-24			Index Future	907.98	916.0940	907.9820	916.0940	0.00
30/05/2023	ALBI On 01-August-24			Index Future	928.36	936.6500	928.3590	936.6500	0.00
30/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C040 On 31-January-40			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
30/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	CS26 On 02-April-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
30/05/2023	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2023	ES33 On	03-August-23			Bond Future	13.34	71.6782	71.0322	71.6782	350.00
30/05/2023	ES33 On	02-November-23			Bond Future	13.51	69.5210	68.8599	69.5210	0.00
30/05/2023	ES33 On	01-February-24			Bond Future	13.67	71.1562	70.4795	71.1562	0.00
30/05/2023	ES33 On	02-May-24			Bond Future	13.83	69.0610	68.3680	69.0610	0.00
30/05/2023	ES33 On	01-August-24			Bond Future	14.03	70.6184	69.9101	70.6184	0.00
30/05/2023	ES42 On	03-August-23			Bond Future	13.62	68.6445	68.0105	68.6445	4,000.00
30/05/2023	ES42 On	02-November-23			Bond Future	13.77	65.9536	65.3047	65.9536	0.00
30/05/2023	ES42 On	01-February-24			Bond Future	13.91	67.5052	66.8410	67.5052	0.00
30/05/2023	ES42 On	02-May-24			Bond Future	14.06	64.8612	64.1811	64.8612	0.00
30/05/2023	ES42 On	01-August-24			Bond Future	14.23	66.3214	65.6261	66.3214	0.00
30/05/2023	GOVI On	03-August-23			GOVI	835.15	842.6770	835.1540	842.6770	838.00
30/05/2023	GOVI On	03-August-23	837.23	Call	GOVI	0	5	0	5	0.00
30/05/2023	GOVI On	03-August-23	837.21	Call	GOVI	0	5	0	5	0.00
30/05/2023	GOVI On	03-August-23	837.22	Call	GOVI	0	5	0	5	0.00
30/05/2023	GOVI On	03-August-23	837.22	Put	GOVI	20660	0	2	0	0.00
30/05/2023	GOVI On	03-August-23	837.21	Put	GOVI	20560	0	2	0	0.00
30/05/2023	GOVI On	03-August-23	837.23	Put	GOVI	20760	0	2	0	0.00
30/05/2023	GOVI On	02-November-23			GOVI	854.08	861.7750	854.0770	861.7750	0.00
30/05/2023	GOVI On	02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On	02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On	02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On	02-November-23	885.81	Put	GOVI	317330	24	32	24	0.00
30/05/2023	GOVI On	02-November-23	885.82	Put	GOVI	317430	24	32	24	0.00
30/05/2023	GOVI On	02-November-23	885.80	Put	GOVI	317230	24	32	24	0.00
30/05/2023	GOVI On	01-February-24			GOVI	873.96	881.8370	873.9590	881.8370	0.00
30/05/2023	GOVI On	01-February-24	879.98	Call	GOVI	0	2	0	2	0.00
30/05/2023	GOVI On	01-February-24	879.99	Call	GOVI	0	2	0	2	0.00
30/05/2023	GOVI On	01-February-24	880.00	Call	GOVI	0	2	0	2	0.00
30/05/2023	GOVI On	01-February-24	880.00	Put	GOVI	60410	0	6	0	0.00
30/05/2023	GOVI On	01-February-24	879.99	Put	GOVI	60310	0	6	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	60210	0	6	0	0.00
30/05/2023	GOVI On 02-May-24			GOVI	894.73	902.7960	894.7310	902.7960	0.00
30/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	562390	48	56	48	0.00
30/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	562490	48	56	48	0.00
30/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	562590	48	56	48	0.00
30/05/2023	GOVI On 01-August-24			GOVI	914.81	923.0540	914.8110	923.0540	0.00
30/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
30/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	285790	20	29	20	0.00
30/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	285690	20	29	20	0.00
30/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	285590	20	29	20	0.00
30/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2023	IGOV On 03-August-23			Index Future	324.25	325.1080	324.2460	325.1080	638.00
30/05/2023	IGOV On 02-November-23			Index Future	331.67	332.5550	331.6710	332.5550	16.00
30/05/2023	IGOV On 01-February-24			Index Future	339.47	340.3730	339.4680	340.3730	0.00
30/05/2023	IGOV On 02-May-24			Index Future	347.61	348.5380	347.6110	348.5380	0.00
30/05/2023	IGOV On 01-August-24			Index Future	355.49	356.4310	355.4850	356.4310	0.00
30/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
30/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.57	91.4400	91.4350	91.4400	0.00
30/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.74	91.2750	91.2600	91.2750	0.00
30/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	9.01	91.0300	90.9900	91.0300	0.00
30/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.16	90.8750	90.8400	90.8750	0.00
30/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.19	90.8550	90.8150	90.8550	0.00
30/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.27	90.7950	90.7350	90.7950	0.00
30/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.30	90.7650	90.7000	90.7650	0.00
30/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.29	90.7850	90.7150	90.7850	0.00
30/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.20	90.8850	90.8000	90.8850	0.00
30/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	9.09	91.0050	90.9100	91.0050	0.00
30/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.91	91.1900	91.0950	91.1900	0.00
30/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.90	91.1950	91.1050	91.1950	0.00
30/05/2023	R035 On 03-August-23			Bond Future	12.54	82.5765	81.7990	82.5765	61,185.00
30/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	359	1	0	1	0.00
30/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	626	1	1	1	0.00
30/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	640	1	1	1	0.00
30/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	654	1	1	1	0.00
30/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	1672	2	2	2	5,000.00
30/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	3450	3	3	3	0.00
30/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	3489	3	3	3	0.00
30/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1878	2	2	2	0.00
30/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3528	3	4	3	0.00
30/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	4496	4	4	4	4,870.00
30/05/2023	R035 On 02-November-23			Bond Future	12.67	79.9368	79.1413	79.9368	109,778.00
30/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	587	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R035 On 02-November-23	11.74	Call	Bond Future	942	1	1	1	750.00
30/05/2023	R035 On 02-November-23	12.24	Call	Bond Future	1811	2	2	2	750.00
30/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	150	0	0	0	400.00
30/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3349	4	3	4	0.00
30/05/2023	R035 On 02-November-23	13.59	Call	Bond Future	5711	6	6	6	0.00
30/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	578	1	1	1	0.00
30/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	363	0	0	0	400.00
30/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	570	1	1	1	0.00
30/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	7181	7	7	7	0.00
30/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	7134	6	7	6	0.00
30/05/2023	R035 On 02-November-23	13.59	Put	Bond Future	1348	1	1	1	750.00
30/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2470	2	2	2	400.00
30/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	11315	11	11	11	0.00
30/05/2023	R035 On 02-November-23	12.24	Put	Bond Future	3984	4	4	4	0.00
30/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	8607	8	9	8	0.00
30/05/2023	R035 On 02-November-23	11.74	Put	Bond Future	5748	5	6	5	0.00
30/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	7088	6	7	6	0.00
30/05/2023	R035 On 01-February-24			Bond Future	12.80	81.7985	80.9844	81.7985	0.00
30/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2059	2	2	2	0.00
30/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5365	6	5	6	0.00
30/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	651	1	1	1	400.00
30/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2020	2	2	2	0.00
30/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	346	0	0	0	400.00
30/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2039	2	2	2	0.00
30/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	5091	5	5	5	0.00
30/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	12047	11	12	11	0.00
30/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	9462	9	9	9	0.00
30/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	5123	5	5	5	0.00
30/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2263	2	2	2	400.00
30/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	5059	5	5	5	0.00
30/05/2023	R035 On 02-May-24			Bond Future	12.92	79.2259	78.3923	79.2259	0.00
30/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	845	1	1	1	0.00
30/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	836	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	828	1	1	1	0.00
30/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9748	9	10	9	0.00
30/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9701	9	10	9	0.00
30/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	9654	9	10	9	0.00
30/05/2023	R035 On 01-August-24			Bond Future	13.07	80.9964	80.1446	80.9964	0.00
30/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1550	2	2	2	0.00
30/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1575	2	2	2	0.00
30/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1563	2	2	2	0.00
30/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7833	7	8	7	0.00
30/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7873	7	8	7	0.00
30/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7793	7	8	7	0.00
30/05/2023	R186 On 03-August-23			Bond Future	9.98	103.4328	102.8004	103.4328	73,345.00
30/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	637	1	1	1	0.00
30/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	661	1	1	1	0.00
30/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	649	1	1	1	0.00
30/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1341	1	1	1	0.00
30/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1358	1	1	1	0.00
30/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1325	1	1	1	0.00
30/05/2023	R186 On 02-November-23			Bond Future	10.06	105.7782	105.1309	105.7782	13,885.00
30/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2009	2	2	2	0.00
30/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	663	1	1	1	0.00
30/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	654	1	1	1	0.00
30/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	671	1	1	1	0.00
30/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	482	1	0	1	1,715.00
30/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2422	2	2	2	0.00
30/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2459	2	2	2	0.00
30/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2441	2	2	2	0.00
30/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	1050	1	1	1	1,715.00
30/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2911	2	3	2	0.00
30/05/2023	R186 On 01-February-24			Bond Future	10.11	102.9286	102.2662	102.9286	0.00
30/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	963	1	1	1	0.00
30/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	953	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	943	1	1	1	0.00
30/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2435	2	2	2	0.00
30/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2464	2	2	2	0.00
30/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2450	2	2	2	0.00
30/05/2023	R186 On 02-May-24			Bond Future	10.16	105.3756	104.6974	105.3756	0.00
30/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	206	0	0	0	0.00
30/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1300	2	1	2	2,030.00
30/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	203	0	0	0	0.00
30/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2162	3	2	3	0.00
30/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	208	0	0	0	0.00
30/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5238	5	5	5	0.00
30/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	2284	2	2	2	0.00
30/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1623	1	2	1	2,030.00
30/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5281	5	5	5	0.00
30/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5259	5	5	5	0.00
30/05/2023	R186 On 01-August-24			Bond Future	10.29	102.4214	101.7284	102.4214	0.00
30/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	461	1	0	1	0.00
30/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	453	1	0	1	0.00
30/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	457	1	0	1	0.00
30/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3819	3	4	3	0.00
30/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3854	3	4	3	0.00
30/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3837	3	4	3	0.00
30/05/2023	R197 On 03-August-23			Bond Future	334.93	334.7869	334.9332	334.7869	54.00
30/05/2023	R197 On 02-November-23			Bond Future	342.61	342.4575	342.6059	342.4575	0.00
30/05/2023	R202 On 03-August-23			Bond Future	247.85	247.7246	247.8518	247.7246	5,336.00
30/05/2023	R202 On 02-November-23			Bond Future	253.53	253.4003	253.5296	253.4003	0.00
30/05/2023	R202 On 01-February-24			Bond Future	254.51	254.3745	254.5063	254.3745	0.00
30/05/2023	R202 On 02-May-24			Bond Future	260.61	260.4765	260.6113	260.4765	0.00
30/05/2023	R202 On 01-August-24			Bond Future	261.37	261.2313	261.3698	261.2313	0.00
30/05/2023	R209 On 03-August-23			Bond Future	12.56	63.3999	62.7231	63.3999	11,690.00
30/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	11	0	0	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	484	1	0	1	0.00
30/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	67	0	0	0	7,000.00
30/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
30/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	9	0	0	0	1,800.00
30/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	542	1	1	1	0.00
30/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	462	1	0	1	0.00
30/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	473	1	0	1	0.00
30/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	3081	3	3	3	1,750.00
30/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	6239	6	6	6	0.00
30/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	3257	3	3	3	0.00
30/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12900	12	13	12	0.00
30/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	3328	3	3	3	0.00
30/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	3292	3	3	3	0.00
30/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8768	8	9	8	0.00
30/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	9032	8	9	8	0.00
30/05/2023	R209 On 02-November-23			Bond Future	12.68	61.6830	60.9906	61.6830	497.00
30/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	445	1	0	1	0.00
30/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	438	1	0	1	0.00
30/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	431	1	0	1	0.00
30/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6676	6	7	6	0.00
30/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6633	6	7	6	0.00
30/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6590	6	7	6	0.00
30/05/2023	R209 On 01-February-24			Bond Future	12.79	63.1197	62.4111	63.1197	0.00
30/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	1698	2	2	2	0.00
30/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1681	2	2	2	0.00
30/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	1714	2	2	2	0.00
30/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4560	4	5	4	0.00
30/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4590	4	5	4	0.00
30/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4619	4	5	4	0.00
30/05/2023	R209 On 02-May-24			Bond Future	12.89	61.4651	60.7396	61.4651	0.00
30/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	821	1	1	1	0.00
30/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	813	1	1	1	0.00
30/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	805	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8722	8	9	8	0.00
30/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8680	8	9	8	0.00
30/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8638	8	9	8	0.00
30/05/2023	R209 On 01-August-24			Bond Future	13.03	62.8384	62.0970	62.8384	0.00
30/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1502	2	2	2	0.00
30/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1491	2	1	2	0.00
30/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1514	2	2	2	0.00
30/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6918	6	7	6	0.00
30/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6954	6	7	6	0.00
30/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6989	6	7	6	0.00
30/05/2023	R210 On 03-August-23			Bond Future	227.21	226.8918	227.2054	226.8918	421.00
30/05/2023	R210 On 02-November-23			Bond Future	229.23	228.9127	229.2326	228.9127	0.00
30/05/2023	R210 On 01-February-24			Bond Future	234.62	234.2957	234.6228	234.2957	0.00
30/05/2023	R210 On 02-May-24			Bond Future	236.97	236.6365	236.9711	236.6365	0.00
30/05/2023	R210 On 01-August-24			Bond Future	242.33	241.9884	242.3315	241.9884	0.00
30/05/2023	R213 On 03-August-23			Bond Future	11.80	80.2994	79.4862	80.2994	23,525.00
30/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1069	1	1	1	0.00
30/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1088	1	1	1	0.00
30/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1108	2	1	2	0.00
30/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1817	1	2	1	0.00
30/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1795	1	2	1	0.00
30/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1840	1	2	1	0.00
30/05/2023	R213 On 02-November-23			Bond Future	11.92	78.5613	77.7293	78.5613	3,639.00
30/05/2023	R213 On 02-November-23	11.44	Call	Bond Future	1349	2	1	2	750.00
30/05/2023	R213 On 02-November-23	12.70	Call	Bond Future	4231	5	4	5	0.00
30/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	896	1	1	1	0.00
30/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	908	1	1	1	0.00
30/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	919	1	1	1	0.00
30/05/2023	R213 On 02-November-23	10.94	Call	Bond Future	714	1	1	1	750.00
30/05/2023	R213 On 02-November-23	10.94	Put	Bond Future	4792	4	5	4	0.00
30/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	4183	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	4214	4	4	4	0.00
30/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	4245	4	4	4	0.00
30/05/2023	R213 On 02-November-23	12.70	Put	Bond Future	1150	1	1	1	750.00
30/05/2023	R213 On 02-November-23	11.44	Put	Bond Future	3306	3	3	3	0.00
30/05/2023	R213 On 01-February-24			Bond Future	12.04	80.3909	79.5394	80.3909	0.00
30/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2140	3	2	3	0.00
30/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2104	3	2	3	0.00
30/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2122	3	2	3	0.00
30/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3456	3	3	3	0.00
30/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	3434	3	3	3	0.00
30/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	3412	3	3	3	0.00
30/05/2023	R213 On 02-May-24			Bond Future	12.15	78.7390	77.8673	78.7390	0.00
30/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	486	1	0	1	0.00
30/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	492	1	0	1	0.00
30/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	497	1	0	1	0.00
30/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	8037	7	8	7	0.00
30/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	8075	7	8	7	0.00
30/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	8113	7	8	7	0.00
30/05/2023	R213 On 01-August-24			Bond Future	12.30	80.5001	79.6092	80.5001	0.00
30/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	997	1	1	1	0.00
30/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	981	1	1	1	0.00
30/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	989	1	1	1	0.00
30/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6559	6	7	6	0.00
30/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6591	6	7	6	0.00
30/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6526	6	7	6	0.00
30/05/2023	R214 On 03-August-23			Bond Future	12.74	60.0356	59.4394	60.0356	20,176.00
30/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	530	1	1	1	0.00
30/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	506	1	1	1	0.00
30/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	518	1	1	1	0.00
30/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	3268	3	3	3	0.00
30/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3305	3	3	3	0.00
30/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	3232	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R214 On 02-November-23			Bond Future	12.85	58.0922	57.4824	58.0922	20.00
30/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	407	1	0	1	0.00
30/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	420	1	0	1	0.00
30/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	413	1	0	1	0.00
30/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	7137	7	7	7	0.00
30/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	7183	7	7	7	0.00
30/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	7091	7	7	7	0.00
30/05/2023	R214 On 01-February-24			Bond Future	12.97	59.4452	58.8210	59.4452	0.00
30/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1473	2	1	2	0.00
30/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1489	2	1	2	0.00
30/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1504	2	2	2	0.00
30/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	5194	5	5	5	0.00
30/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	5226	5	5	5	0.00
30/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	5259	5	5	5	0.00
30/05/2023	R214 On 02-May-24			Bond Future	13.07	57.5500	56.9110	57.5500	0.00
30/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	978	1	1	1	0.00
30/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	960	1	1	1	0.00
30/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	969	1	1	1	0.00
30/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8562	8	9	8	0.00
30/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8606	8	9	8	0.00
30/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8519	8	9	8	0.00
30/05/2023	R214 On 01-August-24			Bond Future	13.19	58.8361	58.1830	58.8361	0.00
30/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1878	2	2	2	0.00
30/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1892	2	2	2	0.00
30/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1905	2	2	2	0.00
30/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6464	6	6	6	0.00
30/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6499	6	6	6	0.00
30/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6533	6	7	6	0.00
30/05/2023	R248 On 03-August-23			Bond Future	12.83	74.2285	73.5051	74.2285	240,236.00
30/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	467	1	0	1	0.00
30/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	478	1	0	1	0.00
30/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3154	4	3	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	760	1	1	1	1,100.00
30/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	208	0	0	0	1,100.00
30/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	490	1	0	1	0.00
30/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4599	4	5	4	0.00
30/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	6217	6	6	6	0.00
30/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3745	3	4	3	0.00
30/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1209	1	1	1	1,100.00
30/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4647	4	5	4	0.00
30/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4695	4	5	4	0.00
30/05/2023	R248 On 02-November-23			Bond Future	12.95	71.4631	70.7230	71.4631	11,069.00
30/05/2023	R248 On 02-November-23	11.80	Call	Bond Future	756	1	1	1	220.00
30/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	472	1	0	1	0.00
30/05/2023	R248 On 02-November-23	12.50	Call	Bond Future	1922	2	2	2	220.00
30/05/2023	R248 On 02-November-23	13.60	Call	Bond Future	5146	6	5	6	0.00
30/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	457	1	0	1	0.00
30/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	464	1	0	1	0.00
30/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	9094	8	9	8	0.00
30/05/2023	R248 On 02-November-23	13.60	Put	Bond Future	1826	2	2	2	220.00
30/05/2023	R248 On 02-November-23	11.80	Put	Bond Future	7392	7	7	7	0.00
30/05/2023	R248 On 02-November-23	12.50	Put	Bond Future	4385	4	4	4	0.00
30/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	9210	9	9	9	0.00
30/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	9152	9	9	9	0.00
30/05/2023	R248 On 01-February-24			Bond Future	13.07	73.1275	72.3701	73.1275	0.00
30/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1709	2	2	2	0.00
30/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1673	2	2	2	0.00
30/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1691	2	2	2	0.00
30/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6805	6	7	6	0.00
30/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6847	6	7	6	0.00
30/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6764	6	7	6	0.00
30/05/2023	R248 On 02-May-24			Bond Future	13.17	70.4123	69.6369	70.4123	13,000.00
30/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1114	1	1	1	0.00
30/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1093	1	1	1	0.00
30/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1103	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10966	10	11	10	0.00
30/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	11077	10	11	10	0.00
30/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	11021	10	11	10	0.00
30/05/2023	R248 On 01-August-24			Bond Future	13.30	71.9854	71.1928	71.9854	0.00
30/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2431	3	2	3	0.00
30/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2412	3	2	3	0.00
30/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2393	3	2	3	0.00
30/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7839	7	8	7	0.00
30/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7800	7	8	7	0.00
30/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7761	7	8	7	0.00