



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 WEEKLY STATISTICS REPORT

FROM: 05/06/2023 TO: 05/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	2025 On 03-August-23			Bond Future	170.75	170.4866	170.7474	170.4866	6,305.00
05/06/2023	2025 On 02-November-23			Bond Future	174.65	174.3873	174.6535	174.3873	0.00
05/06/2023	2025 On 01-February-24			Bond Future	176.98	176.7119	176.9834	176.7119	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
05/06/2023	2025 On 02-May-24			Bond Future	181.28	180.9979	181.2759	180.9979	0.00
05/06/2023	2025 On 01-August-24			Bond Future	183.60	183.3152	183.5990	183.3152	0.00
05/06/2023	2029 On 03-August-23			Bond Future	123.64	123.0782	123.6365	123.0782	2,275.00
05/06/2023	2029 On 02-November-23			Bond Future	125.13	124.5589	125.1293	124.5589	0.00
05/06/2023	2029 On 01-February-24			Bond Future	128.09	127.5076	128.0913	127.5076	0.00
05/06/2023	2029 On 02-May-24			Bond Future	129.82	129.2232	129.8203	129.2232	0.00
05/06/2023	2029 On 01-August-24			Bond Future	132.81	132.2004	132.8118	132.2004	0.00
05/06/2023	2030 On 03-August-23			Bond Future	11.15	85.2141	85.8976	85.2141	97,953.00
05/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	1921	2	2	2	0.00
05/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	5838	5	6	5	0.00
05/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	282	0	0	0	1,012.00
05/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	532	0	1	0	350.00
05/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	1870	2	2	2	0.00
05/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	1895	2	2	2	0.00
05/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	6892	6	7	6	0.00
05/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	116	0	0	0	350.00
05/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	1073	1	1	1	0.00
05/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	1103	1	1	1	0.00
05/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	2626	3	3	3	0.00
05/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	182	0	0	0	1,012.00
05/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	3443	4	3	4	0.00
05/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	1088	1	1	1	0.00
05/06/2023	2030 On 02-November-23			Bond Future	11.25	87.1439	87.8424	87.1439	312.00
05/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	4890	4	5	4	0.00
05/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2001	2	2	2	500.00
05/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	2993	3	3	3	0.00
05/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1469	1	1	1	0.00
05/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	508	0	1	0	500.00
05/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1179	1	1	1	500.00
05/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	2662	2	3	2	0.00
05/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1437	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
05/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1453	1	1	1	0.00
05/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	623	1	1	1	800.00
05/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	903	1	1	1	500.00
05/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	350	0	0	0	800.00
05/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	7394	8	7	8	0.00
05/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	5497	6	5	6	0.00
05/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	3231	4	3	4	0.00
05/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	3256	4	3	4	0.00
05/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1948	2	2	2	500.00
05/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	940	1	1	1	500.00
05/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	3740	4	4	4	0.00
05/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	6156	7	6	7	0.00
05/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	3206	4	3	4	0.00
05/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	4421	5	4	5	0.00
05/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1729	2	2	2	800.00
05/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	2522	3	3	3	0.00
05/06/2023	2030 On 01-February-24			Bond Future	11.34	85.1810	85.8957	85.1810	0.00
05/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	3652	3	4	3	0.00
05/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	2769	2	3	2	0.00
05/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	3921	3	4	3	0.00
05/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	4532	4	5	4	0.00
05/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	2748	2	3	2	0.00
05/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1183	1	1	1	500.00
05/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	2665	2	3	2	0.00
05/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	546	0	1	0	400.00
05/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	740	1	1	1	500.00
05/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	874	1	1	1	400.00
05/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	2791	2	3	2	0.00
05/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2069	2	2	2	0.00
05/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	769	1	1	1	1,360.00
05/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	948	1	1	1	200.00
05/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	5671	6	6	6	0.00
05/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	7750	8	8	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
05/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	6589	7	7	7	0.00
05/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	6449	7	6	7	0.00
05/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2677	3	3	3	0.00
05/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1941	2	2	2	500.00
05/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1657	2	2	2	400.00
05/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	5970	7	6	7	0.00
05/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2784	3	3	3	1,360.00
05/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	4961	6	5	6	0.00
05/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	3399	4	3	4	200.00
05/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2712	3	3	3	0.00
05/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2695	3	3	3	0.00
05/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	2086	2	2	2	200.00
05/06/2023	2030 On 02-May-24			Bond Future	11.43	87.2293	87.9611	87.2293	0.00
05/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	7257	7	7	7	0.00
05/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1072	1	1	1	1,000.00
05/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2352	2	2	2	500.00
05/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4084	4	4	4	0.00
05/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	807	1	1	1	0.00
05/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	5179	5	5	5	0.00
05/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	1858	2	2	2	1,080.00
05/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	1570	1	2	1	500.00
05/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	692	1	1	1	1,000.00
05/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	800	1	1	1	0.00
05/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	793	1	1	1	0.00
05/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	7144	8	7	8	0.00
05/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	7110	8	7	8	0.00
05/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	7660	8	8	8	0.00
05/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	4675	5	5	5	0.00
05/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	4183	5	4	5	0.00
05/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	3524	4	4	4	0.00
05/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1708	2	2	2	1,080.00
05/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	7076	8	7	8	0.00
05/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	2199	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	6003	7	6	7	0.00
05/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	1102	1	1	1	500.00
05/06/2023	2030 On 01-August-24			Bond Future	11.56	85.2117	85.9605	85.2117	0.00
05/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1400	1	1	1	0.00
05/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1390	1	1	1	0.00
05/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1380	1	1	1	0.00
05/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	5820	6	6	6	0.00
05/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	5792	6	6	6	0.00
05/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	5764	6	6	6	0.00
05/06/2023	2032 On 03-August-23			Bond Future	11.75	83.4862	84.2082	83.4862	116,260.00
05/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	915	1	1	1	0.00
05/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	2297	2	2	2	5,000.00
05/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	1595	1	2	1	0.00
05/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	1621	1	2	1	0.00
05/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	0	0	1,500.00
05/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	24	0	0	0	7,500.00
05/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	2419	2	2	2	3,000.00
05/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	1647	1	2	1	0.00
05/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1120	1	1	1	0.00
05/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	2003	2	2	2	5,000.00
05/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	1320	2	1	2	0.00
05/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	2070	3	2	3	7,500.00
05/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	1565	2	2	2	0.00
05/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	1095	1	1	1	3,000.00
05/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	7175	8	7	8	0.00
05/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	10893	12	11	12	0.00
05/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	1586	2	2	2	0.00
05/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	1606	2	2	2	0.00
05/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	1156	1	1	1	0.00
05/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	2340	3	2	3	7,500.00
05/06/2023	2032 On 02-November-23			Bond Future	11.86	81.2123	81.9504	81.2123	65,502.00
05/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	3754	3	4	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
05/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1404	1	1	1	0.00
05/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1388	1	1	1	0.00
05/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1192	1	1	1	500.00
05/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	2795	2	3	2	0.00
05/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	631	1	1	1	500.00
05/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1421	1	1	1	0.00
05/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	4327	5	4	5	0.00
05/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	6714	7	7	7	0.00
05/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	4818	5	5	5	0.00
05/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	2630	3	3	3	0.00
05/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	4391	5	4	5	0.00
05/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	4359	5	4	5	0.00
05/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1977	2	2	2	500.00
05/06/2023	2032 On 01-February-24			Bond Future	11.97	83.1170	83.8722	83.1170	0.00
05/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	4972	4	5	4	0.00
05/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	2960	3	3	3	0.00
05/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1128	1	1	1	1,200.00
05/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	5293	5	5	5	0.00
05/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	2938	3	3	3	0.00
05/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	4630	4	5	4	0.00
05/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	1530	1	2	1	500.00
05/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	2735	2	3	2	0.00
05/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	961	1	1	1	500.00
05/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1148	1	1	1	200.00
05/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	533	0	1	0	1,200.00
05/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	2915	3	3	3	0.00
05/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	3527	4	4	4	0.00
05/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	9899	11	10	11	0.00
05/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	3708	4	4	4	200.00
05/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	5563	6	6	6	0.00
05/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	3505	4	4	4	0.00
05/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1985	2	2	2	500.00
05/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	6745	7	7	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
05/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	6669	7	7	7	0.00
05/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	3483	4	3	4	0.00
05/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	2300	3	2	3	200.00
05/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	7410	8	7	8	0.00
05/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	2130	2	2	2	1,200.00
05/06/2023	2032 On 02-May-24			Bond Future	12.07	80.9502	81.7234	80.9502	0.00
05/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	6987	6	7	6	0.00
05/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	1568	1	2	1	500.00
05/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	1974	2	2	2	1,550.00
05/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	974	1	1	1	0.00
05/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1010	1	1	1	500.00
05/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	965	1	1	1	0.00
05/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	6474	6	6	6	0.00
05/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	5651	5	6	5	0.00
05/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1066	1	1	1	1,550.00
05/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1281	1	1	1	1,000.00
05/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	983	1	1	1	0.00
05/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	816	1	1	1	1,000.00
05/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	8715	9	9	9	0.00
05/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	7905	9	8	9	0.00
05/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	6764	7	7	7	0.00
05/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	7553	8	8	8	0.00
05/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1806	2	2	2	500.00
05/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	7984	9	8	9	0.00
05/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	7787	8	8	8	0.00
05/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	7945	9	8	9	0.00
05/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	5173	6	5	6	0.00
05/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	2123	2	2	2	1,000.00
05/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	5969	7	6	7	0.00
05/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1638	2	2	2	1,550.00
05/06/2023	2032 On 01-August-24			Bond Future	12.20	82.7936	83.5848	82.7936	0.00
05/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	1735	2	2	2	0.00
05/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	1723	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
05/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	1748	2	2	2	0.00
05/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	6356	7	6	7	0.00
05/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	6422	7	6	7	0.00
05/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	6389	7	6	7	0.00
05/06/2023	2033 On 03-August-23			Bond Future	116.55	116.0916	116.5480	116.0916	7,227.00
05/06/2023	2033 On 02-November-23			Bond Future	117.79	117.3198	117.7861	117.3198	0.00
05/06/2023	2033 On 01-February-24			Bond Future	120.57	120.0971	120.5742	120.0971	0.00
05/06/2023	2033 On 02-May-24			Bond Future	122.03	121.5372	122.0252	121.5372	0.00
05/06/2023	2033 On 01-August-24			Bond Future	124.84	124.3375	124.8371	124.3375	0.00
05/06/2023	2037 On 03-August-23			Bond Future	12.52	73.4980	74.3212	73.4980	133,990.00
05/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	0	0	1,800.00
05/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	39	0	0	0	1,800.00
05/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	927	1	1	1	0.00
05/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	890	1	1	1	0.00
05/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	908	1	1	1	0.00
05/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	2960	4	3	4	0.00
05/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	2996	4	3	4	0.00
05/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	2925	4	3	4	0.00
05/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	8538	9	9	9	0.00
05/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	12899	14	13	14	0.00
05/06/2023	2037 On 02-November-23			Bond Future	12.63	75.1626	76.0041	75.1626	0.00
05/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	812	1	1	1	0.00
05/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	801	1	1	1	0.00
05/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1491	1	1	1	750.00
05/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	2602	2	3	2	750.00
05/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	7021	6	7	6	0.00
05/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	823	1	1	1	0.00
05/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	6624	7	7	7	0.00
05/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	1028	1	1	1	750.00
05/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	6578	7	7	7	0.00
05/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	3183	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
05/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	4708	5	5	5	0.00
05/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	6533	7	7	7	0.00
05/06/2023	2037 On 01-February-24			Bond Future	12.74	72.6685	73.5296	72.6685	0.00
05/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	7325	7	7	7	0.00
05/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	2586	2	3	2	0.00
05/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	2608	2	3	2	0.00
05/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2125	2	2	2	2,500.00
05/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4179	4	4	4	0.00
05/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	2631	2	3	2	0.00
05/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4745	5	5	5	0.00
05/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	5505	6	6	6	0.00
05/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	3258	4	3	4	2,500.00
05/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1735	2	2	2	2,500.00
05/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4775	5	5	5	0.00
05/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4804	5	5	5	0.00
05/06/2023	2037 On 02-May-24			Bond Future	12.85	74.4162	75.2979	74.4162	0.00
05/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1267	1	1	1	0.00
05/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1279	1	1	1	0.00
05/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1290	1	1	1	0.00
05/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	8796	10	9	10	0.00
05/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	8750	9	9	9	0.00
05/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	8705	9	9	9	0.00
05/06/2023	2037 On 01-August-24			Bond Future	12.99	71.8553	72.7573	71.8553	0.00
05/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2355	2	2	2	0.00
05/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2337	2	2	2	0.00
05/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2319	2	2	2	0.00
05/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	6861	7	7	7	0.00
05/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	6826	7	7	7	0.00
05/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	6792	7	7	7	0.00
05/06/2023	2038 On 03-August-23			Bond Future	126.12	125.5289	126.1165	125.5289	3,022.00
05/06/2023	2038 On 02-November-23			Bond Future	129.00	128.4012	129.0016	128.4012	1,706.00
05/06/2023	2038 On 01-February-24			Bond Future	130.03	129.4119	130.0255	129.4119	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
05/06/2023	2038 On 02-May-24			Bond Future	133.18	132.5508	133.1794	132.5508	0.00
05/06/2023	2038 On 01-August-24			Bond Future	134.16	133.5192	134.1615	133.5192	0.00
05/06/2023	2040 On 03-August-23			Bond Future	12.64	74.3777	75.2228	74.3777	133,027.00
05/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	877	1	1	1	0.00
05/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	895	1	1	1	0.00
05/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	913	1	1	1	0.00
05/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	3205	4	3	4	0.00
05/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	3244	4	3	4	0.00
05/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	3284	4	3	4	0.00
05/06/2023	2040 On 02-November-23			Bond Future	12.75	76.0622	76.9262	76.0622	0.00
05/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1032	1	1	1	128.00
05/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	782	1	1	1	0.00
05/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	2716	2	3	2	128.00
05/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6100	5	6	5	0.00
05/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	760	1	1	1	0.00
05/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	771	1	1	1	0.00
05/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	7426	8	7	8	0.00
05/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	7528	8	8	8	0.00
05/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1536	2	2	2	128.00
05/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3538	4	4	4	0.00
05/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	6457	7	6	7	0.00
05/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	7477	8	7	8	0.00
05/06/2023	2040 On 01-February-24			Bond Future	12.86	73.3388	74.2229	73.3388	28.00
05/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2625	2	3	2	0.00
05/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2579	2	3	2	0.00
05/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2602	2	3	2	0.00
05/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	5449	6	5	6	0.00
05/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	5482	6	5	6	0.00
05/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	5416	6	5	6	0.00
05/06/2023	2040 On 02-May-24			Bond Future	12.97	75.1028	76.0080	75.1028	0.00
05/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1499	1	1	1	0.00
05/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1473	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
05/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1486	1	1	1	0.00
05/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	9124	10	9	10	0.00
05/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	9220	10	9	10	0.00
05/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	9172	10	9	10	0.00
05/06/2023	2040 On 01-August-24			Bond Future	13.10	72.3069	73.2330	72.3069	0.00
05/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2818	2	3	2	0.00
05/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2838	2	3	2	0.00
05/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2859	3	3	3	0.00
05/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6941	8	7	8	0.00
05/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6976	8	7	8	0.00
05/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	7011	8	7	8	0.00
05/06/2023	2044 On 03-August-23			Bond Future	12.66	70.9558	71.8025	70.9558	84,933.00
05/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	273	0	0	0	4,553.00
05/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	784	1	1	1	0.00
05/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1481	1	1	1	0.00
05/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	532	0	1	0	0.00
05/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	768	1	1	1	0.00
05/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	751	1	1	1	0.00
05/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	3650	4	4	4	0.00
05/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	3607	4	4	4	0.00
05/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	4321	5	4	5	4,754.00
05/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	2368	3	2	3	9,106.00
05/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	3565	4	4	4	0.00
05/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	5587	6	6	6	3,076.00
05/06/2023	2044 On 02-November-23			Bond Future	12.77	72.5628	73.4285	72.5628	0.00
05/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	721	1	1	1	0.00
05/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	731	1	1	1	0.00
05/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	742	1	1	1	0.00
05/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7767	9	8	9	0.00
05/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7820	9	8	9	0.00
05/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7873	9	8	9	0.00
05/06/2023	2044 On 01-February-24			Bond Future	12.87	69.8826	70.7684	69.8826	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
05/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2454	2	2	2	0.00
05/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2476	2	2	2	0.00
05/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2499	2	2	2	0.00
05/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5724	6	6	6	0.00
05/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5758	6	6	6	0.00
05/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5794	6	6	6	0.00
05/06/2023	2044 On 02-May-24			Bond Future	12.97	71.5634	72.4703	71.5634	0.00
05/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1498	1	1	1	0.00
05/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1512	1	2	1	0.00
05/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1525	1	2	1	0.00
05/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	9003	10	9	10	0.00
05/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	9052	10	9	10	0.00
05/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	9101	10	9	10	0.00
05/06/2023	2044 On 01-August-24			Bond Future	13.10	68.8120	69.7399	68.8120	0.00
05/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	2754	2	3	2	0.00
05/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	2713	2	3	2	0.00
05/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	2733	2	3	2	0.00
05/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	7148	8	7	8	0.00
05/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	7185	8	7	8	0.00
05/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	7111	8	7	8	0.00
05/06/2023	2046 On 03-August-23			Bond Future	111.24	110.5766	111.2378	110.5766	12,882.00
05/06/2023	2046 On 02-November-23			Bond Future	111.68	111.0085	111.6842	111.0085	4,626.00
05/06/2023	2046 On 01-February-24			Bond Future	114.33	113.6367	114.3281	113.6367	0.00
05/06/2023	2046 On 02-May-24			Bond Future	114.94	114.2293	114.9366	114.2293	0.00
05/06/2023	2046 On 01-August-24			Bond Future	117.58	116.8597	117.5837	116.8597	0.00
05/06/2023	2050 On 03-August-23			Bond Future	110.89	109.4874	110.8855	109.4874	10,740.00
05/06/2023	2050 On 02-November-23			Bond Future	113.42	111.9924	113.4222	111.9924	3,364.00
05/06/2023	2050 On 01-February-24			Bond Future	113.85	112.3854	113.8483	112.3854	0.00
05/06/2023	2050 On 02-May-24			Bond Future	116.61	115.1115	116.6095	115.1115	0.00
05/06/2023	2050 On 01-August-24			Bond Future	116.97	115.4393	116.9711	115.4393	0.00
05/06/2023	8607 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
05/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	AL37 On 03-August-23			Index Future	865.48	860.4020	865.4770	860.4020	0.00
05/06/2023	AL37 On 02-November-23			Index Future	885.06	879.8790	885.0580	879.8790	0.00
05/06/2023	AL37 On 01-February-24			Index Future	905.80	900.5030	905.7990	900.5030	0.00
05/06/2023	AL37 On 02-May-24			Index Future	927.56	922.1440	927.5640	922.1440	0.00
05/06/2023	AL37 On 01-August-24			Index Future	948.76	943.2110	948.7630	943.2110	0.00
05/06/2023	AL7T On 03-August-23			Index Future	976.29	967.4450	976.2870	967.4450	0.00
05/06/2023	AL7T On 02-November-23			Index Future	998.38	989.3440	998.3750	989.3440	0.00
05/06/2023	AL7T On 01-February-24			Index Future	1021.77	1012.5350	1021.7710	1012.5350	0.00
05/06/2023	AL7T On 02-May-24			Index Future	1046.32	1036.8680	1046.3230	1036.8680	0.00
05/06/2023	AL7T On 01-August-24			Index Future	1070.24	1060.5550	1070.2360	1060.5550	0.00
05/06/2023	ALBI On 03-August-23			Index Future	859.77	852.1880	859.7730	852.1880	102.00
05/06/2023	ALBI On 02-November-23			Index Future	879.23	871.4780	879.2250	871.4780	0.00
05/06/2023	ALBI On 01-February-24			Index Future	899.83	891.9060	899.8290	891.9060	0.00
05/06/2023	ALBI On 02-May-24			Index Future	921.45	913.3400	921.4500	913.3400	0.00
05/06/2023	ALBI On 01-August-24			Index Future	942.51	934.2050	942.5100	934.2050	0.00
05/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C040 On 06-October-15			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
05/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	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
05/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2023	ES33 On 03-August-23			Bond Future	13.09	71.4186	72.1056	71.4186	350.00
05/06/2023	ES33 On 02-November-23			Bond Future	13.24	69.2530	69.9554	69.2530	0.00
05/06/2023	ES33 On 01-February-24			Bond Future	13.39	70.8931	71.6120	70.8931	0.00
05/06/2023	ES33 On 02-May-24			Bond Future	13.54	68.8103	69.5465	68.8103	0.00
05/06/2023	ES33 On 01-August-24			Bond Future	13.71	70.3915	71.1451	70.3915	0.00
05/06/2023	ES42 On 03-August-23			Bond Future	13.38	68.4200	69.1759	68.4200	4,000.00
05/06/2023	ES42 On 02-November-23			Bond Future	13.52	65.7216	66.4945	65.7216	0.00
05/06/2023	ES42 On 01-February-24			Bond Future	13.65	67.2785	68.0696	67.2785	0.00
05/06/2023	ES42 On 02-May-24			Bond Future	13.78	64.6472	65.4574	64.6472	0.00
05/06/2023	ES42 On 01-August-24			Bond Future	13.93	66.1306	66.9598	66.1306	0.00
05/06/2023	GOVI On 03-August-23			GOVI	847.28	839.7830	847.2760	839.7830	838.00
05/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	100460	3	10	3	0.00
05/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	100660	3	10	3	0.00
05/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	100560	3	10	3	0.00
05/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-November-23			GOVI	866.45	858.7920	866.4450	858.7920	0.00
05/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	193650	27	19	27	0.00
05/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	193750	27	19	27	0.00
05/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	193550	27	19	27	0.00
05/06/2023	GOVI On 01-February-24			GOVI	886.75	878.9230	886.7490	878.9230	0.00
05/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	67690	0	7	0	0.00
05/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	67590	0	7	0	0.00
05/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	67490	0	7	0	0.00
05/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	1	0	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
05/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	1	0	1	0.00
05/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	1	0	1	0.00
05/06/2023	GOVI On 02-May-24			GOVI	908.06	900.0450	908.0570	900.0450	0.00
05/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	429130	51	43	51	0.00
05/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	429230	51	43	51	0.00
05/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	429330	51	43	51	0.00
05/06/2023	GOVI On 01-August-24			GOVI	928.81	920.6070	928.8100	920.6070	0.00
05/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
05/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	145800	23	15	23	0.00
05/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	145700	23	15	23	0.00
05/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	145600	23	15	23	0.00
05/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2023	IGOV On 03-August-23			Index Future	325.86	324.2700	325.8620	324.2700	639.00
05/06/2023	IGOV On 02-November-23			Index Future	333.31	331.6890	333.3140	331.6890	16.00
05/06/2023	IGOV On 01-February-24			Index Future	341.20	339.5400	341.2020	339.5400	0.00
05/06/2023	IGOV On 02-May-24			Index Future	349.48	347.7750	349.4750	347.7750	0.00
05/06/2023	IGOV On 01-August-24			Index Future	357.54	355.7930	357.5360	355.7930	0.00
05/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
05/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.54	91.4350	91.4650	91.4350	0.00
05/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.58	91.3100	91.4250	91.3100	0.00
05/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.90	91.0700	91.1000	91.0700	0.00
05/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.97	90.9700	91.0350	90.9700	0.00
05/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.03	90.9500	90.9700	90.9500	0.00
05/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.07	90.9100	90.9300	90.9100	0.00
05/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.11	90.8800	90.8900	90.8800	0.00
05/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.08	90.9200	90.9200	90.9200	0.00
05/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.94	91.0250	91.0600	91.0250	0.00
05/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.83	91.1750	91.1750	91.1750	0.00
05/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.66	91.3650	91.3400	91.3650	0.00
05/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.60	91.3850	91.4050	91.3850	0.00
05/06/2023	R035 On 03-August-23			Bond Future	12.27	82.3846	83.1835	82.3846	61,566.00
05/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	674	1	1	1	0.00
05/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1086	1	1	1	0.00
05/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1107	1	1	1	0.00
05/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1128	1	1	1	0.00
05/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	2468	2	2	2	5,000.00
05/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	2540	3	3	3	0.00
05/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	2604	3	3	3	0.00
05/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	3426	4	3	4	4,870.00
05/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	2571	3	3	3	0.00
05/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	1290	2	1	2	0.00
05/06/2023	R035 On 02-November-23			Bond Future	12.39	79.7377	80.5544	79.7377	109,778.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	925	1	1	1	0.00
05/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1402	1	1	1	750.00
05/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	2482	2	2	2	750.00
05/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	274	0	0	0	400.00
05/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	4255	4	4	4	0.00
05/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	6825	6	7	6	0.00
05/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	603	1	1	1	400.00
05/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	901	1	1	1	0.00
05/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	913	1	1	1	0.00
05/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	6056	7	6	7	0.00
05/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	6100	7	6	7	0.00
05/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	1049	1	1	1	750.00
05/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1963	2	2	2	400.00
05/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	10026	11	10	11	0.00
05/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	3243	4	3	4	0.00
05/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	7434	8	7	8	0.00
05/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	4795	5	5	5	0.00
05/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	6013	7	6	7	0.00
05/06/2023	R035 On 01-February-24			Bond Future	12.51	81.6076	82.4433	81.6076	0.00
05/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	2844	2	3	2	0.00
05/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	6536	6	7	6	0.00
05/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1003	1	1	1	400.00
05/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	2797	2	3	2	0.00
05/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	572	0	1	0	400.00
05/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	2820	2	3	2	0.00
05/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	4413	5	4	5	0.00
05/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	10814	12	11	12	0.00
05/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	8355	9	8	9	0.00
05/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	4441	5	4	5	0.00
05/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1976	2	2	2	400.00
05/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	4385	5	4	5	0.00
05/06/2023	R035 On 02-May-24			Bond Future	12.61	79.0517	79.9074	79.0517	0.00
05/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1253	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
05/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1242	1	1	1	0.00
05/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1231	1	1	1	0.00
05/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	8636	9	9	9	0.00
05/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	8592	9	9	9	0.00
05/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	8547	9	9	9	0.00
05/06/2023	R035 On 01-August-24			Bond Future	12.74	80.8523	81.7278	80.8523	0.00
05/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2168	2	2	2	0.00
05/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2186	2	2	2	0.00
05/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2203	2	2	2	0.00
05/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	6907	8	7	8	0.00
05/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	6873	8	7	8	0.00
05/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	6838	7	7	7	0.00
05/06/2023	R053 On 03-August-23			Bond Future	12.66	12.7100	96.1636	12.7100	0.00
05/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	2727	0	3	0	0.00
05/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	2766	0	3	0	0.00
05/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	2805	0	3	0	0.00
05/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	2347	0	2	0	0.00
05/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	2379	0	2	0	0.00
05/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	2411	0	2	0	0.00
05/06/2023	R053 On 02-November-23			Bond Future	12.77	12.8200	92.4732	12.8200	1,349.00
05/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4456	0	4	0	0.00
05/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4379	0	4	0	0.00
05/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4417	0	4	0	0.00
05/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	4042	0	4	0	0.00
05/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	4073	0	4	0	0.00
05/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	4011	0	4	0	0.00
05/06/2023	R053 On 01-February-24			Bond Future	12.87	12.9300	94.6421	12.9300	0.00
05/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	5652	0	6	0	0.00
05/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5576	0	6	0	0.00
05/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	5614	0	6	0	0.00
05/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	5170	0	5	0	0.00
05/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	5231	0	5	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
05/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	5201	0	5	0	0.00
05/06/2023	R053 On 02-May-24			Bond Future	12.97	13.0300	91.0485	13.0300	0.00
05/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	5928	0	6	0	0.00
05/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	5965	0	6	0	0.00
05/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6002	0	6	0	0.00
05/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5590	0	6	0	0.00
05/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5560	0	6	0	0.00
05/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5530	0	6	0	0.00
05/06/2023	R053 On 01-August-24			Bond Future	13.09	13.1400	93.1205	13.1400	0.00
05/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	6736	0	7	0	0.00
05/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	6663	0	7	0	0.00
05/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	6699	0	7	0	0.00
05/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	6376	0	6	0	0.00
05/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	6406	0	6	0	0.00
05/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	6347	0	6	0	0.00
05/06/2023	R186 On 03-August-23			Bond Future	9.63	103.3289	103.8008	103.3289	73,345.00
05/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1085	1	1	1	0.00
05/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1119	1	1	1	0.00
05/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1102	1	1	1	0.00
05/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	793	1	1	1	0.00
05/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	805	1	1	1	0.00
05/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	782	1	1	1	0.00
05/06/2023	R186 On 02-November-23			Bond Future	9.67	105.6681	106.1503	105.6681	14,654.00
05/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2651	2	3	2	0.00
05/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1007	1	1	1	0.00
05/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	995	1	1	1	0.00
05/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	758	1	1	1	1,715.00
05/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1018	1	1	1	0.00
05/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1750	2	2	2	0.00
05/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1781	2	2	2	0.00
05/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1765	2	2	2	0.00
05/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	673	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	2167	3	2	3	0.00
05/06/2023	R186 On 01-February-24			Bond Future	9.69	102.8325	103.3258	102.8325	0.00
05/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1393	1	1	1	0.00
05/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1380	1	1	1	0.00
05/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1367	1	1	1	0.00
05/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1805	2	2	2	0.00
05/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1830	2	2	2	0.00
05/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1817	2	2	2	0.00
05/06/2023	R186 On 02-May-24			Bond Future	9.67	105.3050	105.8100	105.3050	0.00
05/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	333	0	0	0	0.00
05/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1775	2	2	2	2,030.00
05/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	329	0	0	0	0.00
05/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2784	2	3	2	0.00
05/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	336	0	0	0	0.00
05/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4254	5	4	5	0.00
05/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1646	2	2	2	0.00
05/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1133	1	1	1	2,030.00
05/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4295	5	4	5	0.00
05/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4274	5	4	5	0.00
05/06/2023	R186 On 01-August-24			Bond Future	9.72	102.3932	102.9101	102.3932	0.00
05/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	718	1	1	1	0.00
05/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	706	1	1	1	0.00
05/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	712	1	1	1	0.00
05/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2894	3	3	3	0.00
05/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2925	3	3	3	0.00
05/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2909	3	3	3	0.00
05/06/2023	R197 On 03-August-23			Bond Future	335.52	335.3677	335.5235	335.3677	44.00
05/06/2023	R197 On 02-November-23			Bond Future	343.20	343.0402	343.1982	343.0402	0.00
05/06/2023	R202 On 03-August-23			Bond Future	248.19	247.6364	248.1876	247.6364	5,336.00
05/06/2023	R202 On 02-November-23			Bond Future	253.86	253.3018	253.8646	253.3018	0.00
05/06/2023	R202 On 01-February-24			Bond Future	254.88	254.3096	254.8842	254.3096	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
05/06/2023	R202 On 02-May-24			Bond Future	261.07	260.4778	261.0661	260.4778	0.00
05/06/2023	R202 On 01-August-24			Bond Future	261.94	261.3403	261.9401	261.3403	0.00
05/06/2023	R209 On 03-August-23			Bond Future	12.31	63.1155	63.8319	63.1155	11,360.00
05/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	826	1	1	1	0.00
05/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	137	0	0	0	7,000.00
05/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	27	0	0	0	7,000.00
05/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
05/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	23	0	0	0	1,800.00
05/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	794	1	1	1	0.00
05/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	810	1	1	1	0.00
05/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	911	1	1	1	0.00
05/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	2341	3	2	3	1,750.00
05/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	5200	6	5	6	0.00
05/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	2490	3	2	3	0.00
05/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	11792	13	12	13	0.00
05/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	7675	8	8	8	0.00
05/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	2551	3	3	3	0.00
05/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	2520	3	3	3	0.00
05/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	7937	9	8	9	0.00
05/06/2023	R209 On 02-November-23			Bond Future	12.42	61.3899	62.1224	61.3899	497.00
05/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	695	1	1	1	0.00
05/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	686	1	1	1	0.00
05/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	676	1	1	1	0.00
05/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	5790	6	6	6	0.00
05/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	5749	6	6	6	0.00
05/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	5709	6	6	6	0.00
05/06/2023	R209 On 01-February-24			Bond Future	12.52	62.8298	63.5792	62.8298	0.00
05/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2325	2	2	2	0.00
05/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2304	2	2	2	0.00
05/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2345	2	2	2	0.00
05/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	4023	4	4	4	0.00
05/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	4048	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
05/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	4074	5	4	5	0.00
05/06/2023	R209 On 02-May-24			Bond Future	12.61	61.1849	61.9522	61.1849	0.00
05/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1070	1	1	1	0.00
05/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1050	1	1	1	0.00
05/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1060	1	1	1	0.00
05/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	7714	8	8	8	0.00
05/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	7754	8	8	8	0.00
05/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	7674	8	8	8	0.00
05/06/2023	R209 On 01-August-24			Bond Future	12.73	62.5782	63.3634	62.5782	0.00
05/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	1919	2	2	2	0.00
05/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	1903	2	2	2	0.00
05/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	1935	2	2	2	0.00
05/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	6073	7	6	7	0.00
05/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	6104	7	6	7	0.00
05/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	6135	7	6	7	0.00
05/06/2023	R210 On 03-August-23			Bond Future	227.57	227.4580	227.5693	227.4580	421.00
05/06/2023	R210 On 02-November-23			Bond Future	229.59	229.4814	229.5941	229.4814	0.00
05/06/2023	R210 On 01-February-24			Bond Future	235.03	234.9142	235.0291	234.9142	0.00
05/06/2023	R210 On 02-May-24			Bond Future	237.45	237.3320	237.4481	237.3320	0.00
05/06/2023	R210 On 01-August-24			Bond Future	242.92	242.7989	242.9185	242.7989	0.00
05/06/2023	R213 On 03-August-23			Bond Future	11.53	79.9445	80.5989	79.9445	23,712.00
05/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	1669	1	2	1	0.00
05/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	1694	1	2	1	0.00
05/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	1719	1	2	1	0.00
05/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	1311	2	1	2	0.00
05/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	1294	2	1	2	0.00
05/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	1328	2	1	2	0.00
05/06/2023	R213 On 02-November-23			Bond Future	11.64	78.1956	78.8645	78.1956	3,263.00
05/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	1942	2	2	2	750.00
05/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	5164	5	5	5	0.00
05/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1388	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
05/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1373	1	1	1	0.00
05/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1404	1	1	1	0.00
05/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1133	1	1	1	750.00
05/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	4076	5	4	5	0.00
05/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	3532	4	4	4	0.00
05/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	3587	4	4	4	0.00
05/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	3559	4	4	4	0.00
05/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	948	1	1	1	750.00
05/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	2765	3	3	3	0.00
05/06/2023	R213 On 01-February-24			Bond Future	11.74	80.0292	80.7136	80.0292	0.00
05/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	2811	2	3	2	0.00
05/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	2789	2	3	2	0.00
05/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	2768	2	3	2	0.00
05/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2946	3	3	3	0.00
05/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2927	3	3	3	0.00
05/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2908	3	3	3	0.00
05/06/2023	R213 On 02-May-24			Bond Future	11.84	78.3897	79.0905	78.3897	0.00
05/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	855	1	1	1	0.00
05/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	863	1	1	1	0.00
05/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	871	1	1	1	0.00
05/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	7188	8	7	8	0.00
05/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	7223	8	7	8	0.00
05/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	7259	8	7	8	0.00
05/06/2023	R213 On 01-August-24			Bond Future	11.96	80.1763	80.8933	80.1763	0.00
05/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1547	1	2	1	0.00
05/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1525	1	2	1	0.00
05/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1537	1	2	1	0.00
05/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	5822	6	6	6	0.00
05/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	5852	6	6	6	0.00
05/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	5792	6	6	6	0.00
05/06/2023	R214 On 03-August-23			Bond Future	12.50	59.8145	60.5215	59.8145	20,176.00
05/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	879	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
05/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	844	1	1	1	0.00
05/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	861	1	1	1	0.00
05/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	2530	3	3	3	0.00
05/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	2561	3	3	3	0.00
05/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	2499	3	2	3	0.00
05/06/2023	R214 On 02-November-23			Bond Future	12.61	57.8641	58.5868	57.8641	20.00
05/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	637	1	1	1	0.00
05/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	655	1	1	1	0.00
05/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	646	1	1	1	0.00
05/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	6265	7	6	7	0.00
05/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	6309	7	6	7	0.00
05/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	6222	7	6	7	0.00
05/06/2023	R214 On 01-February-24			Bond Future	12.71	59.2210	59.9606	59.2210	0.00
05/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2042	2	2	2	0.00
05/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2061	2	2	2	0.00
05/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2080	2	2	2	0.00
05/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4629	5	5	5	0.00
05/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4659	5	5	5	0.00
05/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4689	5	5	5	0.00
05/06/2023	R214 On 02-May-24			Bond Future	12.80	57.3360	58.0933	57.3360	0.00
05/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1261	1	1	1	0.00
05/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1250	1	1	1	0.00
05/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1239	1	1	1	0.00
05/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7702	8	8	8	0.00
05/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7661	8	8	8	0.00
05/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7620	8	8	8	0.00
05/06/2023	R214 On 01-August-24			Bond Future	12.91	58.6419	59.4167	58.6419	0.00
05/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2365	2	2	2	0.00
05/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2383	2	2	2	0.00
05/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2400	2	2	2	0.00
05/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5726	6	6	6	0.00
05/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5756	6	6	6	0.00
05/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5786	6	6	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
05/06/2023	R248 On 03-August-23			Bond Future	12.59	73.9898	74.8499	73.9898	240,273.00
05/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	815	1	1	1	0.00
05/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	833	1	1	1	0.00
05/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4138	4	4	4	0.00
05/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1240	1	1	1	1,100.00
05/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	408	0	0	0	1,100.00
05/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	851	1	1	1	0.00
05/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	3614	4	4	4	0.00
05/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	5072	6	5	6	0.00
05/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2880	3	3	3	0.00
05/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	848	1	1	1	1,100.00
05/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	3656	4	4	4	0.00
05/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3699	4	4	4	0.00
05/06/2023	R248 On 02-November-23			Bond Future	12.70	71.2164	72.0957	71.2164	11,069.00
05/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1147	1	1	1	220.00
05/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	747	1	1	1	0.00
05/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2665	2	3	2	220.00
05/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6258	6	6	6	0.00
05/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	726	1	1	1	0.00
05/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	737	1	1	1	0.00
05/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7997	9	8	9	0.00
05/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1566	2	2	2	220.00
05/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	6410	7	6	7	0.00
05/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3756	4	4	4	0.00
05/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	8107	9	8	9	0.00
05/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	8052	9	8	9	0.00
05/06/2023	R248 On 01-February-24			Bond Future	12.80	72.8866	73.7863	72.8866	0.00
05/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2398	2	2	2	0.00
05/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2354	2	2	2	0.00
05/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2376	2	2	2	0.00
05/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	6074	7	6	7	0.00
05/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	6111	7	6	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
05/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	6036	7	6	7	0.00
05/06/2023	R248 On 02-May-24			Bond Future	12.89	70.1848	71.1061	70.1848	13,000.00
05/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1407	1	1	1	0.00
05/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1381	1	1	1	0.00
05/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1394	1	1	1	0.00
05/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9790	11	10	11	0.00
05/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9895	11	10	11	0.00
05/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9842	11	10	11	0.00
05/06/2023	R248 On 01-August-24			Bond Future	13.01	71.7828	72.7255	71.7828	0.00
05/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3021	3	3	3	0.00
05/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	2977	3	3	3	0.00
05/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	2999	3	3	3	0.00
05/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6854	7	7	7	0.00
05/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6890	7	7	7	0.00
05/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6818	7	7	7	0.00