



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: 19/06/2023 TO: 19/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	2025 On 03-August-23			Bond Future	171.90	171.8729	171.9015	171.8729	6,305.00
19/06/2023	2025 On 02-November-23			Bond Future	175.76	175.7263	175.7552	175.7263	0.00
19/06/2023	2025 On 01-February-24			Bond Future	178.01	177.9820	178.0116	177.9820	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
19/06/2023	2025 On 02-May-24			Bond Future	182.18	182.1468	182.1771	182.1468	0.00
19/06/2023	2025 On 01-August-24			Bond Future	184.44	184.4111	184.4430	184.4111	0.00
19/06/2023	2029 On 03-August-23			Bond Future	124.98	125.1208	124.9818	125.1208	2,275.00
19/06/2023	2029 On 02-November-23			Bond Future	126.45	126.5907	126.4483	126.5907	0.00
19/06/2023	2029 On 01-February-24			Bond Future	129.37	129.5150	129.3692	129.5150	0.00
19/06/2023	2029 On 02-May-24			Bond Future	131.02	131.1683	131.0192	131.1683	0.00
19/06/2023	2029 On 01-August-24			Bond Future	133.98	134.1348	133.9828	134.1348	0.00
19/06/2023	2030 On 03-August-23			Bond Future	10.82	87.4171	87.2930	87.4171	96,912.00
19/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2789	3	3	3	0.00
19/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7118	7	7	7	0.00
19/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	480	1	0	1	1,012.00
19/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	903	1	1	1	350.00
19/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2725	3	3	3	0.00
19/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8207	8	8	8	0.00
19/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2757	3	3	3	0.00
19/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	545	1	1	1	0.00
19/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	35	0	0	0	350.00
19/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	563	1	1	1	0.00
19/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1602	2	2	2	0.00
19/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	66	0	0	0	1,012.00
19/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2245	2	2	2	0.00
19/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	554	1	1	1	0.00
19/06/2023	2030 On 02-November-23			Bond Future	10.91	89.3560	89.2289	89.3560	312.00
19/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5937	6	6	6	0.00
19/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2655	3	3	3	500.00
19/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3830	4	4	4	0.00
19/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1987	2	2	2	0.00
19/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	641	1	1	1	500.00
19/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1602	2	2	2	500.00
19/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3445	4	3	4	0.00
19/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1946	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
19/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1967	2	2	2	0.00
19/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	818	1	1	1	800.00
19/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1224	1	1	1	500.00
19/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	419	0	0	0	800.00
19/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6076	6	6	6	0.00
19/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4305	4	4	4	0.00
19/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2358	2	2	2	0.00
19/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2379	2	2	2	0.00
19/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1345	1	1	1	500.00
19/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	601	1	1	1	500.00
19/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2776	3	3	3	0.00
19/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4903	5	5	5	0.00
19/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2338	2	2	2	0.00
19/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3356	3	3	3	0.00
19/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1179	1	1	1	800.00
19/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1789	2	2	2	0.00
19/06/2023	2030 On 01-February-24			Bond Future	10.99	87.3935	87.2634	87.3935	0.00
19/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4762	5	5	5	0.00
19/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5433	6	5	6	0.00
19/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4464	5	4	5	0.00
19/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3344	3	3	3	0.00
19/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3440	4	3	4	0.00
19/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3464	4	3	4	0.00
19/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1545	2	2	2	500.00
19/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1126	1	1	1	400.00
19/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	697	1	1	1	400.00
19/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	945	1	1	1	500.00
19/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3489	4	3	4	0.00
19/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4735	5	5	5	0.00
19/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1235	1	1	1	200.00
19/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2642	3	3	3	0.00
19/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	981	1	1	1	1,360.00
19/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1046	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
19/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5066	5	5	5	0.00
19/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6534	6	7	6	0.00
19/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5426	5	5	5	0.00
19/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5294	5	5	5	0.00
19/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4590	5	5	5	0.00
19/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1425	1	1	1	500.00
19/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2008	2	2	2	0.00
19/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1415	1	1	1	500.00
19/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1190	1	1	1	400.00
19/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4855	5	5	5	0.00
19/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3955	4	4	4	0.00
19/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2605	3	3	3	700.00
19/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2022	2	2	2	0.00
19/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2036	2	2	2	0.00
19/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2095	2	2	2	1,360.00
19/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1531	2	2	2	200.00
19/06/2023	2030 On 02-May-24			Bond Future	11.08	89.4191	89.2860	89.4191	0.00
19/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8292	8	8	8	0.00
19/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2983	3	3	3	500.00
19/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4939	5	5	5	0.00
19/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1353	1	1	1	1,000.00
19/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1000	1	1	1	0.00
19/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6122	6	6	6	0.00
19/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2027	2	2	2	500.00
19/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2384	2	2	2	1,080.00
19/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	983	1	1	1	0.00
19/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	859	1	1	1	1,000.00
19/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	992	1	1	1	0.00
19/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5977	6	6	6	0.00
19/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6503	6	7	6	0.00
19/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6009	6	6	6	0.00
19/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3384	3	3	3	0.00
19/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3808	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
19/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1327	1	1	1	1,080.00
19/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2831	3	3	3	0.00
19/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5944	6	6	6	0.00
19/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4959	5	5	5	0.00
19/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1730	2	2	2	1,000.00
19/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	812	1	1	1	500.00
19/06/2023	2030 On 01-August-24			Bond Future	11.20	87.4141	87.2782	87.4141	0.00
19/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1741	2	2	2	0.00
19/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1713	2	2	2	0.00
19/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1727	2	2	2	0.00
19/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4811	5	5	5	0.00
19/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4836	5	5	5	0.00
19/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4787	5	5	5	0.00
19/06/2023	2032 On 03-August-23			Bond Future	11.39	86.0758	85.9346	86.0758	117,576.00
19/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1609	2	2	2	0.00
19/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3423	4	3	4	5,000.00
19/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2576	3	3	3	0.00
19/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2542	3	3	3	0.00
19/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1753	2	2	2	11,000.00
19/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
19/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	20	0	0	0	7,500.00
19/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3571	4	4	4	3,000.00
19/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2610	3	3	3	0.00
19/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1902	2	2	2	0.00
19/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3061	3	3	3	5,000.00
19/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	652	1	1	1	0.00
19/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1125	1	1	1	7,500.00
19/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	802	1	1	1	0.00
19/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	520	1	1	1	3,000.00
19/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5444	5	5	5	0.00
19/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9166	9	9	9	0.00
19/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1214	1	1	1	11,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	827	1	1	1	0.00
19/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	815	1	1	1	0.00
19/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	555	1	1	1	0.00
19/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1307	1	1	1	7,500.00
19/06/2023	2032 On 02-November-23			Bond Future	11.49	83.8216	83.6771	83.8216	65,800.00
19/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3311	3	3	3	0.00
19/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4778	5	5	5	0.00
19/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1936	2	2	2	0.00
19/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1651	2	2	2	500.00
19/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1915	2	2	2	0.00
19/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2044	2	2	2	0.00
19/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3658	4	4	4	0.00
19/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1957	2	2	2	0.00
19/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1028	1	1	1	500.00
19/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	871	1	1	1	500.00
19/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5227	5	5	5	0.00
19/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3551	3	4	3	0.00
19/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3137	3	3	3	0.00
19/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1767	2	2	2	0.00
19/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	3034	3	3	3	500.00
19/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4786	5	5	5	0.00
19/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3190	3	3	3	0.00
19/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3164	3	3	3	0.00
19/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1274	1	1	1	500.00
19/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1967	2	2	2	500.00
19/06/2023	2032 On 01-February-24			Bond Future	11.59	85.7389	85.5909	85.7389	0.00
19/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6136	6	6	6	0.00
19/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3854	4	4	4	0.00
19/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1510	2	2	2	1,200.00
19/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5759	6	6	6	0.00
19/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6488	7	6	7	0.00
19/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	693	1	1	1	1,200.00
19/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3800	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
19/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3827	4	4	4	0.00
19/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1540	2	2	2	200.00
19/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2076	2	2	2	500.00
19/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3587	4	4	4	0.00
19/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1263	1	1	1	500.00
19/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2841	3	3	3	200.00
19/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4389	4	4	4	0.00
19/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2675	3	3	3	0.00
19/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2693	3	3	3	0.00
19/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8340	8	8	8	0.00
19/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1461	1	1	1	500.00
19/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5408	5	5	5	0.00
19/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2657	3	3	3	0.00
19/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5342	5	5	5	0.00
19/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5994	6	6	6	0.00
19/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1575	2	2	2	1,200.00
19/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1710	2	2	2	200.00
19/06/2023	2032 On 02-May-24			Bond Future	11.68	83.5623	83.4109	83.5623	0.00
19/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8258	8	8	8	0.00
19/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2094	2	2	2	500.00
19/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2611	3	3	3	1,550.00
19/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1252	1	1	1	0.00
19/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1305	1	1	1	500.00
19/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1239	1	1	1	0.00
19/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6823	7	7	7	0.00
19/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7710	8	8	8	0.00
19/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1700	2	2	2	1,000.00
19/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1265	1	1	1	0.00
19/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1387	1	1	1	1,550.00
19/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1043	1	1	1	1,000.00
19/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7254	7	7	7	0.00
19/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6187	6	6	6	0.00
19/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6500	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
19/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5496	5	5	5	0.00
19/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1354	1	1	1	500.00
19/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6571	6	7	6	0.00
19/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6395	6	6	6	0.00
19/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6535	6	7	6	0.00
19/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4123	4	4	4	0.00
19/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4808	5	5	5	0.00
19/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1222	1	1	1	1,550.00
19/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1607	2	2	2	1,000.00
19/06/2023	2032 On 01-August-24			Bond Future	11.80	85.4304	85.2759	85.4304	0.00
19/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2140	2	2	2	0.00
19/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2157	2	2	2	0.00
19/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2175	2	2	2	0.00
19/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5092	5	5	5	0.00
19/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5120	5	5	5	0.00
19/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5149	5	5	5	0.00
19/06/2023	2033 On 03-August-23			Bond Future	118.47	118.2092	118.4700	118.2092	7,227.00
19/06/2023	2033 On 02-November-23			Bond Future	119.70	119.4316	119.6981	119.4316	0.00
19/06/2023	2033 On 01-February-24			Bond Future	122.46	122.1906	122.4631	122.1906	0.00
19/06/2023	2033 On 02-May-24			Bond Future	123.86	123.5776	123.8566	123.5776	0.00
19/06/2023	2033 On 01-August-24			Bond Future	126.66	126.3725	126.6582	126.3725	0.00
19/06/2023	2037 On 03-August-23			Bond Future	12.20	76.1895	75.9788	76.1895	131,988.00
19/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	0	0	1,800.00
19/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1419	2	1	2	0.00
19/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	53	0	0	0	1,800.00
19/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1367	2	1	2	0.00
19/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1393	2	1	2	0.00
19/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1788	2	2	2	0.00
19/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1816	2	2	2	0.00
19/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6894	7	7	7	0.00
19/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1760	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
19/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11242	11	11	11	0.00
19/06/2023	2037 On 02-November-23			Bond Future	12.31	77.8794	77.6638	77.8794	481.00
19/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1165	1	1	1	0.00
19/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2098	2	2	2	750.00
19/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1149	1	1	1	0.00
19/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3478	4	3	4	750.00
19/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8361	9	8	9	0.00
19/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1182	1	1	1	0.00
19/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5312	5	5	5	0.00
19/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5272	5	5	5	0.00
19/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	709	1	1	1	750.00
19/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2399	2	2	2	0.00
19/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3656	4	4	4	0.00
19/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5232	5	5	5	0.00
19/06/2023	2037 On 01-February-24			Bond Future	12.42	75.4041	75.1836	75.4041	0.00
19/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8594	9	9	9	0.00
19/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3356	3	3	3	0.00
19/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3383	4	3	4	0.00
19/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2793	3	3	3	2,500.00
19/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5187	5	5	5	0.00
19/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3410	4	3	4	0.00
19/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3870	4	4	4	0.00
19/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4519	4	5	4	0.00
19/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2613	3	3	3	2,500.00
19/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1351	1	1	1	2,500.00
19/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3895	4	4	4	0.00
19/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3921	4	4	4	0.00
19/06/2023	2037 On 02-May-24			Bond Future	12.53	77.1518	76.9261	77.1518	0.00
19/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1563	2	2	2	0.00
19/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1577	2	2	2	0.00
19/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1591	2	2	2	0.00
19/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7463	7	7	7	0.00
19/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7420	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
19/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7378	7	7	7	0.00
19/06/2023	2037 On 01-August-24			Bond Future	12.66	74.6212	74.3906	74.6212	0.00
19/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2855	3	3	3	0.00
19/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2833	3	3	3	0.00
19/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2811	3	3	3	0.00
19/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5720	6	6	6	0.00
19/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5689	6	6	6	0.00
19/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5658	6	6	6	0.00
19/06/2023	2038 On 03-August-23			Bond Future	128.54	128.7750	128.5369	128.7750	3,019.00
19/06/2023	2038 On 02-November-23			Bond Future	131.42	131.6622	131.4184	131.6622	1,706.00
19/06/2023	2038 On 01-February-24			Bond Future	132.43	132.6747	132.4252	132.6747	0.00
19/06/2023	2038 On 02-May-24			Bond Future	135.52	135.7792	135.5240	135.7792	0.00
19/06/2023	2038 On 01-August-24			Bond Future	136.50	136.7620	136.5018	136.7620	0.00
19/06/2023	2040 On 03-August-23			Bond Future	12.38	76.8897	76.6377	76.8897	133,091.00
19/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1263	1	1	1	0.00
19/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1288	1	1	1	0.00
19/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1313	1	1	1	0.00
19/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2190	2	2	2	0.00
19/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2254	2	2	2	0.00
19/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2222	2	2	2	0.00
19/06/2023	2040 On 02-November-23			Bond Future	12.49	78.5952	78.3374	78.5952	226.00
19/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1346	1	1	1	128.00
19/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1006	1	1	1	0.00
19/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3365	4	3	4	128.00
19/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7096	7	7	7	0.00
19/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	975	1	1	1	0.00
19/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	991	1	1	1	0.00
19/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6239	6	6	6	0.00
19/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6332	6	6	6	0.00
19/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1120	1	1	1	128.00
19/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2775	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
19/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5360	5	5	5	0.00
19/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6286	6	6	6	0.00
19/06/2023	2040 On 01-February-24			Bond Future	12.60	75.8859	75.6222	75.8859	28.00
19/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3176	3	3	3	0.00
19/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3123	3	3	3	0.00
19/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3149	3	3	3	0.00
19/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4597	4	5	4	0.00
19/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4627	5	5	5	0.00
19/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4568	4	5	4	0.00
19/06/2023	2040 On 02-May-24			Bond Future	12.71	77.6447	77.3749	77.6447	0.00
19/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1737	2	2	2	0.00
19/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1703	2	2	2	0.00
19/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1720	2	2	2	0.00
19/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7995	8	8	8	0.00
19/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8083	8	8	8	0.00
19/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8039	8	8	8	0.00
19/06/2023	2040 On 01-August-24			Bond Future	12.84	74.8746	74.5990	74.8746	0.00
19/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3143	3	3	3	0.00
19/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3167	3	3	3	0.00
19/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3191	3	3	3	0.00
19/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5907	6	6	6	0.00
19/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5939	6	6	6	0.00
19/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5971	6	6	6	0.00
19/06/2023	2044 On 03-August-23			Bond Future	12.42	73.3578	73.1623	73.3578	81,042.00
19/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	396	0	0	0	4,553.00
19/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2028	2	2	2	0.00
19/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1118	1	1	1	0.00
19/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	767	1	1	1	0.00
19/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1095	1	1	1	0.00
19/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1072	1	1	1	0.00
19/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2611	3	3	3	0.00
19/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2575	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
19/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3196	3	3	3	4,754.00
19/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2539	2	3	2	0.00
19/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1555	2	2	2	9,106.00
19/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4351	4	4	4	3,076.00
19/06/2023	2044 On 02-November-23			Bond Future	12.52	74.9849	74.7849	74.9849	0.00
19/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	918	1	1	1	0.00
19/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	932	1	1	1	0.00
19/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	947	1	1	1	0.00
19/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6616	6	7	6	0.00
19/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6665	7	7	7	0.00
19/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6714	7	7	7	0.00
19/06/2023	2044 On 01-February-24			Bond Future	12.62	72.3184	72.1136	72.3184	0.00
19/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2975	3	3	3	0.00
19/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3001	3	3	3	0.00
19/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3027	3	3	3	0.00
19/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4906	5	5	5	0.00
19/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4938	5	5	5	0.00
19/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4969	5	5	5	0.00
19/06/2023	2044 On 02-May-24			Bond Future	12.73	73.9944	73.7850	73.9944	0.00
19/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1920	2	2	2	0.00
19/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1937	2	2	2	0.00
19/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1953	2	2	2	0.00
19/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8116	8	8	8	0.00
19/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8162	8	8	8	0.00
19/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8208	8	8	8	0.00
19/06/2023	2044 On 01-August-24			Bond Future	12.85	71.2677	71.0538	71.2677	0.00
19/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3401	4	3	4	0.00
19/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3353	3	3	3	0.00
19/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3377	3	3	3	0.00
19/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6478	6	6	6	0.00
19/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6511	6	7	6	0.00
19/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6444	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
19/06/2023	2046 On 03-August-23			Bond Future	113.43	113.3721	113.4295	113.3721	12,882.00
19/06/2023	2046 On 02-November-23			Bond Future	113.87	113.8157	113.8741	113.8157	4,626.00
19/06/2023	2046 On 01-February-24			Bond Future	116.50	116.4449	116.5047	116.4449	0.00
19/06/2023	2046 On 02-May-24			Bond Future	117.07	117.0054	117.0669	117.0054	0.00
19/06/2023	2046 On 01-August-24			Bond Future	119.71	119.6504	119.7137	119.6504	0.00
19/06/2023	2050 On 03-August-23			Bond Future	112.87	113.9018	112.8706	113.9018	10,740.00
19/06/2023	2050 On 02-November-23			Bond Future	115.40	116.4553	115.4007	116.4553	3,364.00
19/06/2023	2050 On 01-February-24			Bond Future	115.81	116.8876	115.8085	116.8876	0.00
19/06/2023	2050 On 02-May-24			Bond Future	118.52	119.6228	118.5185	119.6228	0.00
19/06/2023	2050 On 01-August-24			Bond Future	118.87	120.0019	118.8736	120.0019	0.00
19/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	AL37 On 03-August-23			Index Future	872.71	873.6890	872.7060	873.6890	0.00
19/06/2023	AL37 On 02-November-23			Index Future	892.05	893.0650	892.0530	893.0650	0.00
19/06/2023	AL37 On 01-February-24			Index Future	912.45	913.4880	912.4480	913.4880	0.00
19/06/2023	AL37 On 02-May-24			Index Future	933.60	934.6620	933.5980	934.6620	0.00
19/06/2023	AL37 On 01-August-24			Index Future	954.53	955.6110	954.5340	955.6110	0.00
19/06/2023	AL7T On 03-August-23			Index Future	996.51	998.1150	996.5090	998.1150	0.00
19/06/2023	AL7T On 02-November-23			Index Future	1018.60	1020.2510	1018.6000	1020.2510	0.00
19/06/2023	AL7T On 01-February-24			Index Future	1041.89	1043.5830	1041.8890	1043.5830	0.00
19/06/2023	AL7T On 02-May-24			Index Future	1066.04	1067.7720	1066.0390	1067.7720	0.00
19/06/2023	AL7T On 01-August-24			Index Future	1089.95	1091.7050	1089.9450	1091.7050	0.00
19/06/2023	ALBI On 03-August-23			Index Future	873.48	875.0710	873.4810	875.0710	106.00
19/06/2023	ALBI On 02-November-23			Index Future	892.85	894.4790	892.8450	894.4790	0.00
19/06/2023	ALBI On 01-February-24			Index Future	913.26	914.9340	913.2590	914.9340	0.00
19/06/2023	ALBI On 02-May-24			Index Future	934.43	936.1410	934.4270	936.1410	0.00
19/06/2023	ALBI On 01-August-24			Index Future	955.38	957.1230	955.3820	957.1230	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
19/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C253 On 31-March-53			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
19/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	ES33 On 03-August-23			Bond Future	12.73	73.8272	73.6760	73.8272	350.00
19/06/2023	ES33 On 02-November-23			Bond Future	12.87	71.6836	71.5289	71.6836	0.00
19/06/2023	ES33 On 01-February-24			Bond Future	13.02	73.3399	73.1815	73.3399	0.00
19/06/2023	ES33 On 02-May-24			Bond Future	13.16	71.2547	71.0927	71.2547	0.00
19/06/2023	ES33 On 01-August-24			Bond Future	13.33	72.8628	72.6973	72.8628	0.00
19/06/2023	ES42 On 03-August-23			Bond Future	13.12	70.6764	70.4772	70.6764	4,000.00
19/06/2023	ES42 On 02-November-23			Bond Future	13.25	67.9974	67.7935	67.9974	0.00
19/06/2023	ES42 On 01-February-24			Bond Future	13.38	69.5687	69.3600	69.5687	0.00
19/06/2023	ES42 On 02-May-24			Bond Future	13.51	66.9334	66.7198	66.9334	0.00
19/06/2023	ES42 On 01-August-24			Bond Future	13.66	68.4420	68.2238	68.4420	0.00
19/06/2023	GOVI On 03-August-23			GOVI	860.90	862.4710	860.9030	862.4710	835.00
19/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	236730	25	24	25	0.00
19/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	236930	25	24	25	0.00
19/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	236830	25	24	25	0.00
19/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23			GOVI	879.99	881.5990	879.9890	881.5990	0.00
19/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	58210	4	6	4	0.00
19/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	58310	4	6	4	0.00
19/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	58110	4	6	4	0.00
19/06/2023	GOVI On 01-February-24			GOVI	900.11	901.7590	900.1080	901.7590	0.00
19/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	201280	22	20	22	0.00
19/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	201180	22	20	22	0.00
19/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	201080	22	20	22	0.00
19/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24			GOVI	920.97	922.6610	920.9720	922.6610	0.00
19/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	299980	28	30	28	0.00
19/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	300080	28	30	28	0.00
19/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	300180	28	30	28	0.00
19/06/2023	GOVI On 01-August-24			GOVI	941.63	943.3410	941.6250	943.3410	0.00
19/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	17650	0	2	0	0.00
19/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	17550	0	2	0	0.00
19/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	17450	0	2	0	0.00
19/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2023	IGOV On 03-August-23			Index Future	329.24	329.4640	329.2400	329.4640	639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	IGOV On 02-November-23			Index Future	336.62	336.8510	336.6200	336.8510	16.00
19/06/2023	IGOV On 01-February-24			Index Future	344.39	344.6320	344.3940	344.6320	0.00
19/06/2023	IGOV On 02-May-24			Index Future	352.45	352.6970	352.4530	352.6970	0.00
19/06/2023	IGOV On 01-August-24			Index Future	360.43	360.6770	360.4320	360.6770	0.00
19/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.50	91.5000	91.5000	91.5000	0.00
19/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4800	91.4900	91.4800	0.00
19/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.2900	91.3200	91.2900	0.00
19/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.72	91.2600	91.2800	91.2600	0.00
19/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.79	91.1850	91.2100	91.1850	0.00
19/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.82	91.1700	91.1850	91.1700	0.00
19/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.85	91.1300	91.1500	91.1300	0.00
19/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.85	91.1250	91.1500	91.1250	0.00
19/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.77	91.2200	91.2300	91.2200	0.00
19/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.67	91.3250	91.3300	91.3250	0.00
19/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.52	91.4700	91.4800	91.4700	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
19/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.44	91.5150	91.5600	91.5150	0.00
19/06/2023	R035 On 03-August-23			Bond Future	11.91	85.2361	85.0516	85.2361	60,823.00
19/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1188	1	1	1	0.00
19/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1804	2	2	2	0.00
19/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1834	2	2	2	0.00
19/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1864	2	2	2	0.00
19/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3635	4	4	4	5,000.00
19/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1407	1	1	1	0.00
19/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1430	1	1	1	0.00
19/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	588	1	1	1	0.00
19/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1453	1	1	1	0.00
19/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2073	2	2	2	4,870.00
19/06/2023	R035 On 02-November-23			Bond Future	12.03	82.6156	82.4268	82.6156	109,761.00
19/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1405	2	1	2	0.00
19/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2070	2	2	2	750.00
19/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3451	4	3	4	750.00
19/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	408	0	0	0	400.00
19/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5518	6	6	6	0.00
19/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8330	9	8	9	0.00
19/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	899	1	1	1	400.00
19/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1368	1	1	1	0.00
19/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1386	1	1	1	0.00
19/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4657	5	5	5	0.00
19/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4694	5	5	5	0.00
19/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	681	1	1	1	750.00
19/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1353	1	1	1	400.00
19/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8287	8	8	8	0.00
19/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2340	2	2	2	0.00
19/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5858	6	6	6	0.00
19/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3591	4	4	4	0.00
19/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4620	5	5	5	0.00
19/06/2023	R035 On 01-February-24			Bond Future	12.14	84.5051	84.3119	84.5051	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
19/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3773	4	4	4	0.00
19/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1368	1	1	1	400.00
19/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3716	4	4	4	0.00
19/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7911	8	8	8	0.00
19/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	777	1	1	1	400.00
19/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3744	4	4	4	0.00
19/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3468	3	3	3	0.00
19/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9151	9	9	9	0.00
19/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6851	7	7	7	0.00
19/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3491	3	3	3	0.00
19/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1482	1	1	1	400.00
19/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3445	3	3	3	0.00
19/06/2023	R035 On 02-May-24			Bond Future	12.24	81.9483	81.7506	81.9483	0.00
19/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1625	2	2	2	0.00
19/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1611	2	2	2	0.00
19/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1597	2	2	2	0.00
19/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7159	7	7	7	0.00
19/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7117	7	7	7	0.00
19/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7076	7	7	7	0.00
19/06/2023	R035 On 01-August-24			Bond Future	12.36	83.7807	83.5789	83.7807	0.00
19/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2739	3	3	3	0.00
19/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2761	3	3	3	0.00
19/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2782	3	3	3	0.00
19/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5627	6	6	6	0.00
19/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5596	5	6	5	0.00
19/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5566	5	6	5	0.00
19/06/2023	R053 On 03-August-23			Bond Future	12.39	98.3657	98.1095	98.3657	0.00
19/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3692	4	4	4	0.00
19/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3740	4	4	4	0.00
19/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3788	4	4	4	0.00
19/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1384	1	1	1	0.00
19/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1407	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
19/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1430	1	1	1	0.00
19/06/2023	R053 On 02-November-23			Bond Future	12.49	94.6809	94.4189	94.6809	1,349.00
19/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5479	6	5	6	0.00
19/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5392	6	5	6	0.00
19/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5435	6	5	6	0.00
19/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3114	3	3	3	0.00
19/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3140	3	3	3	0.00
19/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3088	3	3	3	0.00
19/06/2023	R053 On 01-February-24			Bond Future	12.59	96.8467	96.5786	96.8467	0.00
19/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6619	7	7	7	0.00
19/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6535	7	7	7	0.00
19/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6577	7	7	7	0.00
19/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4200	4	4	4	0.00
19/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4253	4	4	4	0.00
19/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4227	4	4	4	0.00
19/06/2023	R053 On 02-May-24			Bond Future	12.70	93.2241	92.9498	93.2241	0.00
19/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7261	7	7	7	0.00
19/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7301	8	7	8	0.00
19/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7342	8	7	8	0.00
19/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5022	5	5	5	0.00
19/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4995	5	5	5	0.00
19/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4968	5	5	5	0.00
19/06/2023	R053 On 01-August-24			Bond Future	12.81	95.3068	95.0266	95.3068	0.00
19/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7757	8	8	8	0.00
19/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7678	8	8	8	0.00
19/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7718	8	8	8	0.00
19/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5489	5	5	5	0.00
19/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5516	5	6	5	0.00
19/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5462	5	5	5	0.00
19/06/2023	R186 On 03-August-23			Bond Future	9.52	104.2310	104.1128	104.2310	73,345.00
19/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1136	1	1	1	0.00
19/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1174	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
19/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1155	1	1	1	0.00
19/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	534	1	1	1	0.00
19/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	543	1	1	1	0.00
19/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	525	1	1	1	0.00
19/06/2023	R186 On 02-November-23			Bond Future	9.57	106.5424	106.4214	106.5424	14,754.00
19/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2788	3	3	3	0.00
19/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1048	1	1	1	0.00
19/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1035	1	1	1	0.00
19/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	775	1	1	1	1,715.00
19/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1060	1	1	1	0.00
19/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1521	1	2	1	0.00
19/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1550	2	2	2	0.00
19/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1535	1	2	1	0.00
19/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	538	1	1	1	1,715.00
19/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1914	2	2	2	0.00
19/06/2023	R186 On 01-February-24			Bond Future	9.60	103.6672	103.5433	103.6672	0.00
19/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1457	2	1	2	0.00
19/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1443	2	1	2	0.00
19/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1430	2	1	2	0.00
19/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1651	2	2	2	0.00
19/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1675	2	2	2	0.00
19/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1663	2	2	2	0.00
19/06/2023	R186 On 02-May-24			Bond Future	9.62	106.0700	105.9432	106.0700	0.00
19/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	336	0	0	0	0.00
19/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1864	2	2	2	2,030.00
19/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	332	0	0	0	0.00
19/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2887	3	3	3	0.00
19/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	340	0	0	0	0.00
19/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4124	4	4	4	0.00
19/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1602	2	2	2	0.00
19/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1103	1	1	1	2,030.00
19/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4164	4	4	4	0.00
19/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4144	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
19/06/2023	R186 On 01-August-24			Bond Future	9.68	103.1325	103.0032	103.1325	0.00
19/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	780	1	1	1	0.00
19/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	764	1	1	1	0.00
19/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	772	1	1	1	0.00
19/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2863	3	3	3	0.00
19/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2891	3	3	3	0.00
19/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2877	3	3	3	0.00
19/06/2023	R197 On 03-August-23			Bond Future	338.05	337.8993	338.0526	337.8993	44.00
19/06/2023	R197 On 02-November-23			Bond Future	345.63	345.4747	345.6307	345.4747	0.00
19/06/2023	R202 On 03-August-23			Bond Future	251.22	250.6651	251.2202	250.6651	5,336.00
19/06/2023	R202 On 02-November-23			Bond Future	256.85	256.2849	256.8517	256.2849	0.00
19/06/2023	R202 On 01-February-24			Bond Future	257.80	257.2170	257.7968	257.2170	0.00
19/06/2023	R202 On 02-May-24			Bond Future	263.83	263.2357	263.8294	263.2357	0.00
19/06/2023	R202 On 01-August-24			Bond Future	264.65	264.0463	264.6549	264.0463	0.00
19/06/2023	R209 On 03-August-23			Bond Future	11.96	65.6149	65.4533	65.6149	11,551.00
19/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	42	0	0	0	7,000.00
19/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1353	1	1	1	0.00
19/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	250	0	0	0	7,000.00
19/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
19/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	35	0	0	0	1,800.00
19/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1305	1	1	1	0.00
19/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1329	1	1	1	0.00
19/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1477	2	1	2	0.00
19/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1286	1	1	1	1,750.00
19/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3691	4	4	4	0.00
19/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1395	1	1	1	0.00
19/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10171	10	10	10	0.00
19/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1441	1	1	1	0.00
19/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1418	1	1	1	0.00
19/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6069	6	6	6	0.00
19/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6327	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
19/06/2023	R209 On 02-November-23			Bond Future	12.06	63.9162	63.7508	63.9162	0.00
19/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1056	1	1	1	0.00
19/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1027	1	1	1	0.00
19/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1042	1	1	1	0.00
19/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4477	4	4	4	0.00
19/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4512	4	5	4	0.00
19/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4442	4	4	4	0.00
19/06/2023	R209 On 01-February-24			Bond Future	12.15	65.3782	65.2089	65.3782	0.00
19/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3104	3	3	3	0.00
19/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3080	3	3	3	0.00
19/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3129	3	3	3	0.00
19/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3177	3	3	3	0.00
19/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3198	3	3	3	0.00
19/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3220	3	3	3	0.00
19/06/2023	R209 On 02-May-24			Bond Future	12.24	63.7390	63.5659	63.7390	0.00
19/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1387	1	1	1	0.00
19/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1374	1	1	1	0.00
19/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1362	1	1	1	0.00
19/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6452	6	6	6	0.00
19/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6415	6	6	6	0.00
19/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6377	6	6	6	0.00
19/06/2023	R209 On 01-August-24			Bond Future	12.35	65.1640	64.9872	65.1640	0.00
19/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2418	3	2	3	0.00
19/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2399	2	2	2	0.00
19/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2437	3	2	3	0.00
19/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4952	5	5	5	0.00
19/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4979	5	5	5	0.00
19/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5006	5	5	5	0.00
19/06/2023	R210 On 03-August-23			Bond Future	229.91	229.8000	229.9109	229.8000	421.00
19/06/2023	R210 On 02-November-23			Bond Future	231.88	231.7711	231.8842	231.7711	0.00
19/06/2023	R210 On 01-February-24			Bond Future	237.24	237.1254	237.2408	237.1254	0.00
19/06/2023	R210 On 02-May-24			Bond Future	239.51	239.3932	239.5117	239.3932	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
19/06/2023	R210 On 01-August-24			Bond Future	244.93	244.8062	244.9283	244.8062	0.00
19/06/2023	R213 On 03-August-23			Bond Future	11.19	82.1741	82.0464	82.1741	24,057.00
19/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2499	3	2	3	0.00
19/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2530	3	3	3	0.00
19/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2561	3	3	3	0.00
19/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	698	1	1	1	0.00
19/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	688	1	1	1	0.00
19/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	709	1	1	1	0.00
19/06/2023	R213 On 02-November-23			Bond Future	11.29	80.4386	80.3079	80.4386	5,248.00
19/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2594	3	3	3	750.00
19/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6262	6	6	6	0.00
19/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1887	2	2	2	0.00
19/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1866	2	2	2	0.00
19/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1907	2	2	2	0.00
19/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1545	2	2	2	750.00
19/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3044	3	3	3	0.00
19/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2592	3	3	3	0.00
19/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2636	3	3	3	0.00
19/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2614	3	3	3	0.00
19/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	604	1	1	1	750.00
19/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1973	2	2	2	0.00
19/06/2023	R213 On 01-February-24			Bond Future	11.39	82.2783	82.1446	82.2783	0.00
19/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3559	4	4	4	0.00
19/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3509	4	4	4	0.00
19/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3534	4	4	4	0.00
19/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2241	2	2	2	0.00
19/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2256	2	2	2	0.00
19/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2225	2	2	2	0.00
19/06/2023	R213 On 02-May-24			Bond Future	11.48	80.6238	80.4870	80.6238	0.00
19/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1085	1	1	1	0.00
19/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1095	1	1	1	0.00
19/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1104	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
19/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6025	6	6	6	0.00
19/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6058	6	6	6	0.00
19/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6092	6	6	6	0.00
19/06/2023	R213 On 01-August-24			Bond Future	11.60	82.4276	82.2879	82.4276	0.00
19/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1921	2	2	2	0.00
19/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1891	2	2	2	0.00
19/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1906	2	2	2	0.00
19/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4797	5	5	5	0.00
19/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4823	5	5	5	0.00
19/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4772	5	5	5	0.00
19/06/2023	R214 On 03-August-23			Bond Future	12.25	61.9070	61.7181	61.9070	20,438.00
19/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1218	1	1	1	0.00
19/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1173	1	1	1	0.00
19/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1195	1	1	1	0.00
19/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1667	2	2	2	0.00
19/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1693	2	2	2	0.00
19/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1642	2	2	2	0.00
19/06/2023	R214 On 02-November-23			Bond Future	12.35	59.9762	59.7830	59.9762	12.00
19/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	843	1	1	1	0.00
19/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	869	1	1	1	0.00
19/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	856	1	1	1	0.00
19/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5279	5	5	5	0.00
19/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5318	5	5	5	0.00
19/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5239	5	5	5	0.00
19/06/2023	R214 On 01-February-24			Bond Future	12.45	61.3480	61.1503	61.3480	0.00
19/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2497	3	2	3	0.00
19/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2519	3	3	3	0.00
19/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2541	3	3	3	0.00
19/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3901	4	4	4	0.00
19/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3927	4	4	4	0.00
19/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3953	4	4	4	0.00
19/06/2023	R214 On 02-May-24			Bond Future	12.54	59.4628	59.2605	59.4628	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
19/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1505	2	2	2	0.00
19/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1479	2	1	2	0.00
19/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1492	2	1	2	0.00
19/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6735	7	7	7	0.00
19/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6775	7	7	7	0.00
19/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6696	7	7	7	0.00
19/06/2023	R214 On 01-August-24			Bond Future	12.64	60.7924	60.5858	60.7924	0.00
19/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2786	3	3	3	0.00
19/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2807	3	3	3	0.00
19/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2828	3	3	3	0.00
19/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4984	5	5	5	0.00
19/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5011	5	5	5	0.00
19/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5038	5	5	5	0.00
19/06/2023	R248 On 03-August-23			Bond Future	12.35	76.4540	76.2240	76.4540	239,937.00
19/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1110	1	1	1	0.00
19/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1134	1	1	1	0.00
19/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5088	5	5	5	0.00
19/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1662	2	2	2	1,100.00
19/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	558	1	1	1	1,100.00
19/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1157	1	1	1	0.00
19/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2547	2	3	2	0.00
19/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3848	4	4	4	0.00
19/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1928	2	2	2	0.00
19/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	424	0	0	0	1,100.00
19/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2583	3	3	3	0.00
19/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2620	3	3	3	0.00
19/06/2023	R248 On 02-November-23			Bond Future	12.45	73.7023	73.4670	73.7023	11,069.00
19/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1490	2	1	2	220.00
19/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	947	1	1	1	0.00
19/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3301	3	3	3	220.00
19/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7245	7	7	7	0.00
19/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	921	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
19/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	934	1	1	1	0.00
19/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6826	7	7	7	0.00
19/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1182	1	1	1	220.00
19/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5381	5	5	5	0.00
19/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3021	3	3	3	0.00
19/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6930	7	7	7	0.00
19/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6878	7	7	7	0.00
19/06/2023	R248 On 01-February-24			Bond Future	12.55	75.3881	75.1473	75.3881	0.00
19/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2921	3	3	3	0.00
19/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2870	3	3	3	0.00
19/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2895	3	3	3	0.00
19/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5232	5	5	5	0.00
19/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5266	5	5	5	0.00
19/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5198	5	5	5	0.00
19/06/2023	R248 On 02-May-24			Bond Future	12.65	72.6835	72.4371	72.6835	13,000.00
19/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1855	2	2	2	0.00
19/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1824	2	2	2	0.00
19/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1840	2	2	2	0.00
19/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8907	9	9	9	0.00
19/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9007	9	9	9	0.00
19/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8957	9	9	9	0.00
19/06/2023	R248 On 01-August-24			Bond Future	12.76	74.3083	74.0567	74.3083	0.00
19/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3817	4	4	4	0.00
19/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3766	4	4	4	0.00
19/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3792	4	4	4	0.00
19/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6316	6	6	6	0.00
19/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6349	6	6	6	0.00
19/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6283	6	6	6	0.00