



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	2025 On 04-May-23			Bond Future	169.95	169.8985	169.9523	169.8985	5,381.00
28/03/2023	2025 On 03-August-23			Bond Future	171.58	171.5287	171.5834	171.5287	214.00
28/03/2023	2025 On 02-November-23			Bond Future	175.07	175.0168	175.0726	175.0168	0.00
28/03/2023	2025 On 01-February-24			Bond Future	176.90	176.8383	176.8950	176.8383	0.00
28/03/2023	2025 On 02-May-24			Bond Future	180.47	180.4106	180.4688	180.4106	0.00
28/03/2023	2029 On 04-May-23			Bond Future	123.17	122.6808	123.1692	122.6808	2,115.00
28/03/2023	2029 On 03-August-23			Bond Future	125.61	125.1150	125.6130	125.1150	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	2029 On 02-November-23			Bond Future	126.84	126.3343	126.8422	126.3343	0.00
28/03/2023	2029 On 01-February-24			Bond Future	129.46	128.9377	129.4561	128.9377	0.00
28/03/2023	2029 On 02-May-24			Bond Future	130.71	130.1848	130.7138	130.1848	0.00
28/03/2023	2030 On 04-May-23			Bond Future	9.94	92.7047	9.9360	92.7047	93,188.00
28/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	349	0	349	0	150.00
28/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8951	9	8951	9	0.00
28/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10748	11	10748	11	0.00
28/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	11018	11	11018	11	0.00
28/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3403	3	3403	3	350.00
28/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7274	7	7274	7	0.00
28/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2990	3	2990	3	0.00
28/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	9	0	9	0	388.00
28/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	487	0	487	0	479.00
28/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	6143	6	6143	6	0.00
28/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2916	3	2916	3	0.00
28/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2953	3	2953	3	0.00
28/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	693	1	693	1	388.00
28/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2554	2	2554	2	479.00
28/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1218	1	1218	1	1,080.00
28/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	929	1	929	1	0.00
28/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	391	0	391	0	0.00
28/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1404	1	1404	1	0.00
28/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	308	0	308	0	0.00
28/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	315	0	315	0	0.00
28/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	47	0	47	0	150.00
28/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1704	2	1704	2	0.00
28/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4239	4	4239	4	0.00
28/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	1982	2	1982	2	0.00
28/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	302	0	302	0	0.00
28/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	24	0	24	0	388.00
28/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	236	0	236	0	0.00
28/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	1	0	1	0	350.00
28/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	1	0	1	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	8	0	8	0	1,080.00
28/03/2023	2030 On 03-August-23			Bond Future	10.04	90.5145	10.0419	90.5145	11,931.00
28/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	6001	6	6001	6	0.00
28/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10445	10	10445	10	0.00
28/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11534	11	11534	11	0.00
28/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5966	6	5966	6	0.00
28/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2901	3	2901	3	1,012.00
28/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3636	4	3636	4	350.00
28/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5931	6	5931	6	0.00
28/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	447	0	447	0	0.00
28/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1013	1	1013	1	0.00
28/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	436	0	436	0	0.00
28/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	41	0	41	0	350.00
28/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	72	0	72	0	1,012.00
28/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1345	1	1345	1	0.00
28/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	442	0	442	0	0.00
28/03/2023	2030 On 02-November-23			Bond Future	10.14	92.3342	10.1357	92.3342	0.00
28/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6616	7	6616	7	0.00
28/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4285	4	4285	4	0.00
28/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4227	4	4227	4	0.00
28/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4256	4	4256	4	0.00
28/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2361	2	2361	2	800.00
28/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1434	1	1434	1	800.00
28/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	3884	4	3884	4	0.00
28/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2641	3	2641	3	0.00
28/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1440	1	1440	1	0.00
28/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1452	1	1452	1	0.00
28/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1428	1	1428	1	0.00
28/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	758	1	758	1	800.00
28/03/2023	2030 On 01-February-24			Bond Future	10.23	90.2107	10.2336	90.2107	0.00
28/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5827	6	5827	6	0.00
28/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	8097	8	8097	8	0.00
28/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2505	2	2505	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5680	6	5680	6	0.00
28/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5798	6	5798	6	0.00
28/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1607	2	1607	2	400.00
28/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5857	6	5857	6	0.00
28/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2226	2	2226	2	1,360.00
28/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3487	4	3487	4	0.00
28/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1324	1	1324	1	0.00
28/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	803	1	803	1	400.00
28/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4393	4	4393	4	0.00
28/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1343	1	1343	1	0.00
28/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1380	1	1380	1	1,360.00
28/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3182	3	3182	3	0.00
28/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1333	1	1333	1	0.00
28/03/2023	2030 On 02-May-24			Bond Future	10.35	92.0108	10.3538	92.0108	0.00
28/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	2020	2	2020	2	0.00
28/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1986	2	1986	2	0.00
28/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	2003	2	2003	2	0.00
28/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4157	4	4157	4	0.00
28/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4182	4	4182	4	0.00
28/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4133	4	4133	4	0.00
28/03/2023	2032 On 04-May-23			Bond Future	10.65	87.3352	10.6485	87.3352	171,365.00
28/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	40	0	40	0	6,500.00
28/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	132	0	132	0	730.00
28/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2408	2	2408	2	0.00
28/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1939	2	1939	2	0.00
28/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1974	2	1974	2	0.00
28/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	448	0	448	0	500.00
28/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1157	1	1157	1	400.00
28/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	921	1	921	1	730.00
28/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2009	2	2009	2	0.00
28/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2635	3	2635	3	0.00
28/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1358	1	1358	1	0.00
28/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	26	0	26	0	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
28/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3894	4	3894	4	400.00
28/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12864	13	12864	13	0.00
28/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	1	0	400.00
28/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4277	4	4277	4	0.00
28/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	553	1	553	1	730.00
28/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	779	1	779	1	0.00
28/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1533	2	1533	2	0.00
28/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1303	1	1303	1	0.00
28/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2264	2	2264	2	0.00
28/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	794	1	794	1	0.00
28/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	810	1	810	1	0.00
28/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	625	1	625	1	13,000.00
28/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1145	1	1145	1	500.00
28/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3390	3	3390	3	0.00
28/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	287	0	287	0	0.00
28/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4537	4	4537	4	0.00
28/03/2023	2032 On 03-August-23			Bond Future	10.76	89.0467	10.7616	89.0467	2,686.00
28/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5616	6	5616	6	0.00
28/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5653	6	5653	6	0.00
28/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5691	6	5691	6	0.00
28/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6182	6	6182	6	5,000.00
28/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1321	1	1321	1	1,500.00
28/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	431	0	431	0	1,500.00
28/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6531	6	6531	6	0.00
28/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3680	4	3680	4	0.00
28/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	707	1	707	1	0.00
28/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	817	1	817	1	0.00
28/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	826	1	826	1	0.00
28/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	836	1	836	1	0.00
28/03/2023	2032 On 02-November-23			Bond Future	10.87	86.6770	10.8735	86.6770	0.00
28/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4092	4	4092	4	0.00
28/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4062	4	4062	4	0.00
28/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4122	4	4122	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
28/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2350	2	2350	2	0.00
28/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2386	2	2386	2	0.00
28/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2368	2	2368	2	0.00
28/03/2023	2032 On 01-February-24			Bond Future	10.99	88.4436	10.9870	88.4436	0.00
28/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5973	6	5973	6	0.00
28/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8555	9	8555	9	0.00
28/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2896	3	2896	3	1,200.00
28/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5909	6	5909	6	0.00
28/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5941	6	5941	6	0.00
28/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1470	1	1470	1	1,200.00
28/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6312	6	6312	6	0.00
28/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1985	2	1985	2	0.00
28/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1998	2	1998	2	0.00
28/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3990	4	3990	4	0.00
28/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1190	1	1190	1	1,200.00
28/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1972	2	1972	2	0.00
28/03/2023	2032 On 02-May-24			Bond Future	11.12	86.0507	11.1165	86.0507	0.00
28/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2497	3	2497	3	0.00
28/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2477	3	2477	3	0.00
28/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2518	3	2518	3	0.00
28/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5162	5	5162	5	0.00
28/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5219	5	5219	5	0.00
28/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5190	5	5190	5	0.00
28/03/2023	2033 On 04-May-23			Bond Future	116.66	116.1411	116.6641	116.1411	1,540.00
28/03/2023	2033 On 03-August-23			Bond Future	118.98	118.4457	118.9789	118.4457	6,141.00
28/03/2023	2033 On 02-November-23			Bond Future	119.98	119.4389	119.9827	119.4389	0.00
28/03/2023	2033 On 01-February-24			Bond Future	122.46	121.9002	122.4553	121.9002	0.00
28/03/2023	2033 On 02-May-24			Bond Future	123.48	122.9107	123.4771	122.9107	0.00
28/03/2023	2037 On 04-May-23			Bond Future	11.58	81.3613	11.5756	81.3613	63,080.00
28/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	344	0	344	0	400.00
28/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11049	11	11049	11	0.00
28/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	815	1	815	1	0.00
28/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2144	2	2144	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	260	0	260	0	703.00
28/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	773	1	773	1	0.00
28/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2754	3	2754	3	0.00
28/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	794	1	794	1	0.00
28/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2337	2	2337	2	0.00
28/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	6	0	6	0	400.00
28/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2375	2	2375	2	0.00
28/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3966	4	3966	4	0.00
28/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3562	4	3562	4	0.00
28/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	986	1	986	1	0.00
28/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2299	2	2299	2	0.00
28/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	706	1	706	1	703.00
28/03/2023	2037 On 03-August-23			Bond Future	11.71	78.6985	11.7053	78.6985	74,072.00
28/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4411	4	4411	4	0.00
28/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	399	0	399	0	1,800.00
28/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1267	1	1267	1	1,800.00
28/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4376	4	4376	4	0.00
28/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4341	4	4341	4	0.00
28/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2061	2	2061	2	0.00
28/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2042	2	2042	2	0.00
28/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5380	5	5380	5	0.00
28/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8911	9	8911	9	0.00
28/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2023	2	2023	2	0.00
28/03/2023	2037 On 02-November-23			Bond Future	11.82	80.2806	11.8247	80.2806	0.00
28/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3032	3	3032	3	0.00
28/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3058	3	3058	3	0.00
28/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3085	3	3085	3	0.00
28/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4570	5	4570	5	0.00
28/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4540	5	4540	5	0.00
28/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4510	5	4510	5	0.00
28/03/2023	2037 On 01-February-24			Bond Future	11.95	77.6611	11.9488	77.6611	0.00
28/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5438	5	5438	5	0.00
28/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5470	5	5470	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5502	6	5502	6	0.00
28/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3476	3	3476	3	0.00
28/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3496	4	3496	4	0.00
28/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3516	4	3516	4	0.00
28/03/2023	2037 On 02-May-24			Bond Future	12.09	79.2101	12.0865	79.2101	0.00
28/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2993	3	2993	3	0.00
28/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3037	3	3037	3	0.00
28/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3015	3	3015	3	0.00
28/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6565	7	6565	7	0.00
28/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6600	7	6600	7	0.00
28/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6531	7	6531	7	0.00
28/03/2023	2038 On 04-May-23			Bond Future	130.19	129.2603	130.1942	129.2603	4,625.00
28/03/2023	2038 On 03-August-23			Bond Future	130.82	129.8666	130.8188	129.8666	0.00
28/03/2023	2038 On 02-November-23			Bond Future	133.48	132.5075	133.4789	132.5075	0.00
28/03/2023	2038 On 01-February-24			Bond Future	134.22	133.2298	134.2211	133.2298	0.00
28/03/2023	2038 On 02-May-24			Bond Future	136.93	135.9206	136.9320	135.9206	0.00
28/03/2023	2040 On 04-May-23			Bond Future	11.77	82.2694	11.7706	82.2694	52,071.00
28/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	2	0	2	0	388.00
28/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	49	0	49	0	486.00
28/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	117	0	117	0	388.00
28/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9308	9	9308	9	0.00
28/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	801	1	801	1	486.00
28/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2584	3	2584	3	0.00
28/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	185	0	185	0	684.00
28/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	661	1	661	1	0.00
28/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	680	1	680	1	0.00
28/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5966	6	5966	6	0.00
28/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	700	1	700	1	0.00
28/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2816	3	2816	3	0.00
28/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	911	1	911	1	684.00
28/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	174	0	174	0	388.00
28/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	31	0	31	0	486.00
28/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6799	7	6799	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
28/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2861	3	2861	3	0.00
28/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2905	3	2905	3	0.00
28/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4901	5	4901	5	0.00
28/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2602	3	2602	3	0.00
28/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5571	6	5571	6	0.00
28/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10755	11	10755	11	0.00
28/03/2023	2040 On 03-August-23			Bond Future	11.90	79.3739	11.9004	79.3739	98,195.00
28/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4293	4	4293	4	0.00
28/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4257	4	4257	4	0.00
28/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4329	4	4329	4	0.00
28/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2398	2	2398	2	0.00
28/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2441	2	2441	2	0.00
28/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2419	2	2419	2	0.00
28/03/2023	2040 On 02-November-23			Bond Future	12.02	80.9696	12.0198	80.9696	14.00
28/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2875	3	2875	3	0.00
28/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2849	3	2849	3	0.00
28/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2823	3	2823	3	0.00
28/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5474	6	5474	6	0.00
28/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5403	5	5403	5	0.00
28/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5439	5	5439	5	0.00
28/03/2023	2040 On 01-February-24			Bond Future	12.14	78.1138	12.1439	78.1138	11.00
28/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5228	5	5228	5	0.00
28/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5196	5	5196	5	0.00
28/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5164	5	5164	5	0.00
28/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4102	4	4102	4	0.00
28/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4077	4	4077	4	0.00
28/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4053	4	4053	4	0.00
28/03/2023	2040 On 02-May-24			Bond Future	12.28	79.6716	12.2805	79.6716	0.00
28/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3031	3	3031	3	0.00
28/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2985	3	2985	3	0.00
28/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3008	3	3008	3	0.00
28/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6916	7	6916	7	0.00
28/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6992	7	6992	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
28/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6954	7	6954	7	0.00
28/03/2023	2044 On 04-May-23			Bond Future	11.87	78.3646	11.8741	78.3646	62,604.00
28/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	555	1	555	1	0.00
28/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1260	1	1260	1	0.00
28/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2056	2	2056	2	0.00
28/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3033	3	3033	3	0.00
28/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	522	1	522	1	0.00
28/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	538	1	538	1	0.00
28/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3401	3	3401	3	0.00
28/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2025	2	2025	2	4,423.00
28/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3450	4	3450	4	0.00
28/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	793	1	793	1	1,798.00
28/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1293	1	1293	1	4,423.00
28/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3352	3	3352	3	0.00
28/03/2023	2044 On 03-August-23			Bond Future	12.00	75.5177	12.0004	75.5177	21,333.00
28/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3796	4	3796	4	0.00
28/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2485	2	2485	2	0.00
28/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3235	3	3235	3	0.00
28/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3762	4	3762	4	0.00
28/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3728	4	3728	4	0.00
28/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2840	3	2840	3	0.00
28/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2815	3	2815	3	0.00
28/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3237	3	3237	3	4,754.00
28/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4013	4	4013	4	3,076.00
28/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2790	3	2790	3	0.00
28/03/2023	2044 On 02-November-23			Bond Future	12.12	77.0360	12.1165	77.0360	0.00
28/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2646	3	2646	3	0.00
28/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2621	3	2621	3	0.00
28/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2671	3	2671	3	0.00
28/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6016	6	6016	6	0.00
28/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6093	6	6093	6	0.00
28/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6055	6	6055	6	0.00
28/03/2023	2044 On 01-February-24			Bond Future	12.24	74.2252	12.2368	74.2252	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
28/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4777	5	4777	5	0.00
28/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4745	5	4745	5	0.00
28/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4808	5	4808	5	0.00
28/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4500	5	4500	5	0.00
28/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4553	5	4553	5	0.00
28/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4527	5	4527	5	0.00
28/03/2023	2044 On 02-May-24			Bond Future	12.37	75.7054	12.3687	75.7054	0.00
28/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3057	3	3057	3	0.00
28/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3034	3	3034	3	0.00
28/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3080	3	3080	3	0.00
28/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7246	7	7246	7	0.00
28/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7325	7	7325	7	0.00
28/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7285	7	7285	7	0.00
28/03/2023	2046 On 04-May-23			Bond Future	114.16	113.3411	114.1631	113.3411	17,308.00
28/03/2023	2046 On 03-August-23			Bond Future	116.43	115.5901	116.4282	115.5901	0.00
28/03/2023	2046 On 02-November-23			Bond Future	116.71	115.8587	116.7136	115.8587	0.00
28/03/2023	2046 On 01-February-24			Bond Future	119.12	118.2461	119.1188	118.2461	0.00
28/03/2023	2046 On 02-May-24			Bond Future	119.39	118.5010	119.3911	118.5010	0.00
28/03/2023	2050 On 04-May-23			Bond Future	117.90	115.7375	117.9030	115.7375	13,316.00
28/03/2023	2050 On 03-August-23			Bond Future	118.06	115.8527	118.0608	115.8527	0.00
28/03/2023	2050 On 02-November-23			Bond Future	120.46	118.2086	120.4616	118.2086	0.00
28/03/2023	2050 On 01-February-24			Bond Future	120.71	118.4081	120.7074	118.4081	0.00
28/03/2023	2050 On 02-May-24			Bond Future	123.15	120.7993	123.1453	120.7993	0.00
28/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	AL37 On 04-May-23			Index Future	884.04	884.1780	884.0350	884.1780	0.00
28/03/2023	AL37 On 03-August-23			Index Future	901.36	901.5030	901.3570	901.5030	0.00
28/03/2023	AL37 On 02-November-23			Index Future	919.47	919.6220	919.4720	919.6220	0.00
28/03/2023	AL37 On 01-February-24			Index Future	938.21	938.3660	938.2130	938.3660	0.00
28/03/2023	AL37 On 02-May-24			Index Future	956.98	957.1300	956.9760	957.1300	0.00
28/03/2023	AL7T On 04-May-23			Index Future	1010.96	1011.2710	1010.9630	1011.2710	0.00
28/03/2023	AL7T On 03-August-23			Index Future	1030.77	1031.0870	1030.7710	1031.0870	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
28/03/2023	AL7T On 02-November-23			Index Future	1051.49	1051.8100	1051.4870	1051.8100	0.00
28/03/2023	AL7T On 01-February-24			Index Future	1072.92	1073.2480	1072.9190	1073.2480	0.00
28/03/2023	AL7T On 02-May-24			Index Future	1094.38	1094.7100	1094.3760	1094.7100	0.00
28/03/2023	ALBI On 04-May-23			Index Future	885.84	885.8140	885.8350	885.8140	99.00
28/03/2023	ALBI On 03-August-23			Index Future	903.19	903.1710	903.1920	903.1710	0.00
28/03/2023	ALBI On 02-November-23			Index Future	921.34	921.3230	921.3440	921.3230	0.00
28/03/2023	ALBI On 01-February-24			Index Future	940.12	940.1020	940.1230	940.1020	0.00
28/03/2023	ALBI On 02-May-24			Index Future	958.92	958.9010	958.9240	958.9010	0.00
28/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2023	CS33 On 15-September-33			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
28/03/2023	ES33 On 04-May-23			Bond Future	12.08	74.4370	12.0799	74.4370	0.00
28/03/2023	ES33 On 03-August-23			Bond Future	12.23	75.9140	12.2336	75.9140	350.00
28/03/2023	ES33 On 02-November-23			Bond Future	12.39	73.6634	12.3903	73.6634	0.00
28/03/2023	ES33 On 01-February-24			Bond Future	12.55	75.1813	12.5546	75.1813	0.00
28/03/2023	ES33 On 02-May-24			Bond Future	12.73	72.9038	12.7320	72.9038	0.00
28/03/2023	ES42 On 04-May-23			Bond Future	12.48	71.5848	12.4828	71.5848	0.00
28/03/2023	ES42 On 03-August-23			Bond Future	12.62	73.0052	12.6243	73.0052	4,000.00
28/03/2023	ES42 On 02-November-23			Bond Future	12.77	70.2275	12.7682	70.2275	0.00
28/03/2023	ES42 On 01-February-24			Bond Future	12.91	71.6745	12.9114	71.6745	0.00
28/03/2023	ES42 On 02-May-24			Bond Future	13.07	68.8592	13.0702	68.8592	0.00
28/03/2023	GOVI On 04-May-23			GOVI	873.18	873.1550	873.1810	873.1550	840.00
28/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	203010	20	203010	20	0.00
28/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	203110	20	203110	20	0.00
28/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	203210	20	203210	20	0.00
28/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 03-August-23			GOVI	890.29	890.2640	890.2900	890.2640	0.00
28/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	530600	53	530600	53	0.00
28/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	530800	53	530800	53	0.00
28/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	530700	53	530700	53	0.00
28/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-November-23			GOVI	908.18	908.1570	908.1820	908.1570	0.00
28/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	223820	22	223820	22	0.00
28/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	223720	22	223720	22	0.00
28/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	223620	22	223620	22	0.00
28/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 01-February-24			GOVI	926.69	926.6670	926.6930	926.6670	0.00
28/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	467130	47	467130	47	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
28/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	467030	47	467030	47	0.00
28/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	466930	47	466930	47	0.00
28/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-May-24			GOVI	945.23	945.1980	945.2260	945.1980	0.00
28/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	57440	6	57440	6	0.00
28/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	57540	6	57540	6	0.00
28/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	57640	6	57640	6	0.00
28/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2023	IGOV On 04-May-23			Index Future	329.98	327.8070	329.9790	327.8070	654.00
28/03/2023	IGOV On 03-August-23			Index Future	336.53	334.3110	336.5260	334.3110	0.00
28/03/2023	IGOV On 02-November-23			Index Future	343.37	341.1090	343.3680	341.1090	0.00
28/03/2023	IGOV On 01-February-24			Index Future	350.45	348.1380	350.4450	348.1380	0.00
28/03/2023	IGOV On 02-May-24			Index Future	357.53	355.1760	357.5290	355.1760	0.00
28/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
28/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.69	92.3350	7.6850	92.3350	0.00
28/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.75	92.2600	7.7500	92.2600	0.00
28/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.78	92.2300	7.7800	92.2300	0.00
28/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.79	92.2300	7.7850	92.2300	0.00
28/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.80	92.2350	7.8000	92.2350	0.00
28/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.78	92.2250	7.7800	92.2250	75.00
28/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.64	92.3700	7.6350	92.3700	272.00
28/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.49	92.5250	7.4850	92.5250	0.00
28/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.39	92.6600	7.3900	92.6600	0.00
28/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.29	92.7250	7.2900	92.7250	68.00
28/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.26	92.7150	7.2600	92.7150	0.00
28/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.28	92.7350	7.2800	92.7350	0.00
28/03/2023	R035 On 04-May-23			Bond Future	11.29	86.1559	11.2918	86.1559	151,356.00
28/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	5	0	5	0	388.00
28/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	90	0	90	0	491.00
28/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3324	3	3324	3	0.00
28/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3630	4	3630	4	0.00
28/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1229	1	1229	1	0.00
28/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9891	10	9891	10	0.00
28/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6411	6	6411	6	0.00
28/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1175	1	1175	1	0.00
28/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1202	1	1202	1	0.00
28/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	191	0	191	0	388.00
28/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	815	1	815	1	770.00
28/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1097	1	1097	1	491.00
28/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	157	0	157	0	770.00
28/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4551	5	4551	5	0.00
28/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2213	2	2213	2	0.00
28/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4279	4	4279	4	0.00
28/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1641	2	1641	2	0.00
28/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	93	0	93	0	388.00
28/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	12	0	12	0	491.00
28/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1797	2	1797	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
28/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	415	0	415	0	770.00
28/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1702	2	1702	2	0.00
28/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1671	2	1671	2	0.00
28/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	489	0	489	0	1,035.00
28/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5287	5	5287	5	0.00
28/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8844	9	8844	9	0.00
28/03/2023	R035 On 03-August-23			Bond Future	11.41	87.8443	11.4132	87.8443	9,321.00
28/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4822	5	4822	5	0.00
28/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4858	5	4858	5	0.00
28/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4895	5	4895	5	0.00
28/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1697	2	1697	2	0.00
28/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1714	2	1714	2	0.00
28/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1730	2	1730	2	0.00
28/03/2023	R035 On 02-November-23			Bond Future	11.54	85.1061	11.5367	85.1061	6.00
28/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3401	3	3401	3	0.00
28/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1553	2	1553	2	400.00
28/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8254	8	8254	8	0.00
28/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3346	3	3346	3	0.00
28/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3373	3	3373	3	0.00
28/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2589	3	2589	3	400.00
28/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	4018	4	4018	4	0.00
28/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4045	4	4045	4	0.00
28/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1463	1	1463	1	400.00
28/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6805	7	6805	7	0.00
28/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4921	5	4921	5	0.00
28/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3990	4	3990	4	0.00
28/03/2023	R035 On 01-February-24			Bond Future	11.67	86.8406	11.6659	86.8406	0.00
28/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10371	10	10371	10	0.00
28/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2830	3	2830	3	400.00
28/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5841	6	5841	6	0.00
28/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5907	6	5907	6	0.00
28/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5874	6	5874	6	0.00
28/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1826	2	1826	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7725	8	7725	8	0.00
28/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5838	6	5838	6	0.00
28/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3123	3	3123	3	0.00
28/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3142	3	3142	3	0.00
28/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3105	3	3105	3	0.00
28/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1467	1	1467	1	400.00
28/03/2023	R035 On 02-May-24			Bond Future	11.80	84.0685	11.7997	84.0685	0.00
28/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3050	3	3050	3	0.00
28/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3006	3	3006	3	0.00
28/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3027	3	3027	3	0.00
28/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6270	6	6270	6	0.00
28/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6304	6	6304	6	0.00
28/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6237	6	6237	6	0.00
28/03/2023	R186 On 04-May-23			Bond Future	8.38	110.5997	8.3817	110.5997	100,584.00
28/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	698	1	698	1	200.00
28/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1684	2	1684	2	0.00
28/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1709	2	1709	2	0.00
28/03/2023	R186 On 04-May-23		Call	Bond Future	10486	11	10486	11	0.00
28/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1734	2	1734	2	0.00
28/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	290	0	290	0	0.00
28/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	284	0	284	0	0.00
28/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	296	0	296	0	0.00
28/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	767	1	767	1	200.00
28/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
28/03/2023	R186 On 03-August-23			Bond Future	8.42	107.4629	8.4208	107.4629	0.00
28/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4150	4	4150	4	0.00
28/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4100	4	4100	4	0.00
28/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4125	4	4125	4	0.00
28/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	270	0	270	0	0.00
28/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	274	0	274	0	0.00
28/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	267	0	267	0	0.00
28/03/2023	R186 On 02-November-23			Bond Future	8.44	109.6231	8.4446	109.6231	17.00
28/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5640	6	5640	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
28/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3337	3	3337	3	0.00
28/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3316	3	3316	3	0.00
28/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3358	3	3358	3	0.00
28/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2849	3	2849	3	1,715.00
28/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	735	1	735	1	0.00
28/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	747	1	747	1	0.00
28/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	741	1	741	1	0.00
28/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	904	1	904	1	0.00
28/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	308	0	308	0	1,715.00
28/03/2023	R186 On 01-February-24			Bond Future	8.46	106.5521	8.4611	106.5521	0.00
28/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3566	4	3566	4	0.00
28/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3528	4	3528	4	0.00
28/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3547	4	3547	4	0.00
28/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	873	1	873	1	0.00
28/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	885	1	885	1	0.00
28/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	879	1	879	1	0.00
28/03/2023	R186 On 02-May-24			Bond Future	8.50	108.6787	8.4995	108.6787	0.00
28/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1182	1	1182	1	0.00
28/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1193	1	1193	1	0.00
28/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1204	1	1204	1	0.00
28/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2376	2	2376	2	0.00
28/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2389	2	2389	2	0.00
28/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2402	2	2402	2	0.00
28/03/2023	R197 On 04-May-23			Bond Future	337.34	337.1212	337.3422	337.1212	309.00
28/03/2023	R197 On 03-August-23			Bond Future	334.96	334.7325	334.9575	334.7325	0.00
28/03/2023	R197 On 02-November-23			Bond Future	341.77	341.5396	341.7690	341.5396	0.00
28/03/2023	R202 On 04-May-23			Bond Future	253.58	252.6727	253.5765	252.6727	4,960.00
28/03/2023	R202 On 03-August-23			Bond Future	253.79	252.8647	253.7861	252.8647	460.00
28/03/2023	R202 On 02-November-23			Bond Future	258.95	258.0067	258.9468	258.0067	0.00
28/03/2023	R202 On 01-February-24			Bond Future	259.34	258.3803	259.3392	258.3803	0.00
28/03/2023	R202 On 02-May-24			Bond Future	264.58	263.5988	264.5777	263.5988	0.00
28/03/2023	R209 On 04-May-23			Bond Future	11.31	66.7273	11.3118	66.7273	20,287.00
28/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	593	1	593	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1803	2	1803	2	2,250.00
28/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5688	6	5688	6	0.00
28/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	795	1	795	1	0.00
28/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	9	0	9	0	500.00
28/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	103	0	103	0	4,500.00
28/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	755	1	755	1	0.00
28/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	775	1	775	1	0.00
28/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1851	2	1851	2	0.00
28/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1883	2	1883	2	0.00
28/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4364	4	4364	4	0.00
28/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	867	1	867	1	0.00
28/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7085	7	7085	7	0.00
28/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1820	2	1820	2	0.00
28/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	77	0	77	0	9,750.00
28/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2186	2	2186	2	8,250.00
28/03/2023	R209 On 03-August-23			Bond Future	11.42	68.0349	11.4210	68.0349	1,690.00
28/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4117	4	4117	4	0.00
28/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1041	1	1041	1	1,800.00
28/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4053	4	4053	4	0.00
28/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4085	4	4085	4	0.00
28/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	319	0	319	0	1,800.00
28/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7900	8	7900	8	0.00
28/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1571	2	1571	2	0.00
28/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4746	5	4746	5	0.00
28/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1601	2	1601	2	0.00
28/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1586	2	1586	2	0.00
28/03/2023	R209 On 02-November-23			Bond Future	11.53	66.2513	11.5288	66.2513	594.00
28/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2817	3	2817	3	0.00
28/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2769	3	2769	3	0.00
28/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2793	3	2793	3	0.00
28/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3721	4	3721	4	0.00
28/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3747	4	3747	4	0.00
28/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3696	4	3696	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
28/03/2023	R209 On 01-February-24			Bond Future	11.64	67.6015	11.6371	67.6015	0.00
28/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5074	5	5074	5	0.00
28/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5102	5	5102	5	0.00
28/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5131	5	5131	5	0.00
28/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2781	3	2781	3	0.00
28/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2797	3	2797	3	0.00
28/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2814	3	2814	3	0.00
28/03/2023	R209 On 02-May-24			Bond Future	11.76	65.8007	11.7569	65.8007	0.00
28/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2772	3	2772	3	0.00
28/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2733	3	2733	3	0.00
28/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2753	3	2753	3	0.00
28/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5551	6	5551	6	0.00
28/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5582	6	5582	6	0.00
28/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5521	6	5521	6	0.00
28/03/2023	R210 On 04-May-23			Bond Future	227.09	226.0365	227.0874	226.0365	386.00
28/03/2023	R210 On 03-August-23			Bond Future	231.59	230.5214	231.5930	230.5214	300.00
28/03/2023	R210 On 02-November-23			Bond Future	233.15	232.0530	233.1460	232.0530	0.00
28/03/2023	R210 On 01-February-24			Bond Future	237.95	236.8351	237.9506	236.8351	0.00
28/03/2023	R210 On 02-May-24			Bond Future	239.52	238.3852	239.5232	238.3852	0.00
28/03/2023	R213 On 04-May-23			Bond Future	10.40	83.3958	10.4008	83.3958	32,834.00
28/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2052	2	2052	2	0.00
28/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2086	2	2086	2	0.00
28/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2120	2	2120	2	0.00
28/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	520	1	520	1	0.00
28/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	531	1	531	1	0.00
28/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	542	1	542	1	0.00
28/03/2023	R213 On 03-August-23			Bond Future	10.51	85.0301	10.5073	85.0301	0.00
28/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5422	5	5422	5	0.00
28/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5457	5	5457	5	0.00
28/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5492	5	5492	5	0.00
28/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	612	1	612	1	0.00
28/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	605	1	605	1	0.00
28/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	619	1	619	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
28/03/2023	R213 On 02-November-23			Bond Future	10.62	83.1868	10.6166	83.1868	3,319.00
28/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3993	4	3993	4	0.00
28/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4022	4	4022	4	0.00
28/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4050	4	4050	4	0.00
28/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1826	2	1826	2	0.00
28/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1840	2	1840	2	0.00
28/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1854	2	1854	2	0.00
28/03/2023	R213 On 01-February-24			Bond Future	10.73	84.8822	10.7319	84.8822	0.00
28/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5677	6	5677	6	0.00
28/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5618	6	5618	6	0.00
28/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5647	6	5647	6	0.00
28/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1586	2	1586	2	0.00
28/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1596	2	1596	2	0.00
28/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1575	2	1575	2	0.00
28/03/2023	R213 On 02-May-24			Bond Future	10.85	83.0235	10.8544	83.0235	0.00
28/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2142	2	2142	2	0.00
28/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2160	2	2160	2	0.00
28/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2178	2	2178	2	0.00
28/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4531	5	4531	5	0.00
28/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4556	5	4556	5	0.00
28/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4581	5	4581	5	0.00
28/03/2023	R214 On 04-May-23			Bond Future	11.62	63.0356	11.6160	63.0356	17,989.00
28/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	784	1	784	1	0.00
28/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	745	1	745	1	0.00
28/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	765	1	765	1	0.00
28/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2056	2	2056	2	0.00
28/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2090	2	2090	2	0.00
28/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2022	2	2022	2	0.00
28/03/2023	R214 On 03-August-23			Bond Future	11.72	64.2708	11.7233	64.2708	2,980.00
28/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4004	4	4004	4	0.00
28/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3941	4	3941	4	0.00
28/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3973	4	3973	4	0.00
28/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1859	2	1859	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
28/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1876	2	1876	2	0.00
28/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1842	2	1842	2	0.00
28/03/2023	R214 On 02-November-23			Bond Future	11.83	62.2640	11.8314	62.2640	0.00
28/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2519	3	2519	3	0.00
28/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2565	3	2565	3	0.00
28/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2542	3	2542	3	0.00
28/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4480	5	4480	5	0.00
28/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4450	4	4450	4	0.00
28/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4420	4	4420	4	0.00
28/03/2023	R214 On 01-February-24			Bond Future	11.94	63.5331	11.9432	63.5331	0.00
28/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4415	4	4415	4	0.00
28/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4442	4	4442	4	0.00
28/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4470	4	4470	4	0.00
28/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3413	3	3413	3	0.00
28/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3434	3	3434	3	0.00
28/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3454	3	3454	3	0.00
28/03/2023	R214 On 02-May-24			Bond Future	12.06	61.5014	12.0573	61.5014	0.00
28/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2728	3	2728	3	0.00
28/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2708	3	2708	3	0.00
28/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2688	3	2688	3	0.00
28/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5708	6	5708	6	0.00
28/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5676	6	5676	6	0.00
28/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5644	6	5644	6	0.00
28/03/2023	R248 On 04-May-23			Bond Future	11.77	77.4834	11.7682	77.4834	222,403.00
28/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	584	1	584	1	0.00
28/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	567	1	567	1	0.00
28/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	11	0	11	0	1,500.00
28/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	266	0	266	0	1,500.00
28/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	602	1	602	1	0.00
28/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3320	3	3320	3	0.00
28/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9575	10	9575	10	0.00
28/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3419	3	3419	3	0.00
28/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3369	3	3369	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
28/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4691	5	4691	5	0.00
28/03/2023	R248 On 03-August-23			Bond Future	11.88	79.0018	11.8809	79.0018	20,000.00
28/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4137	4	4137	4	0.00
28/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4101	4	4101	4	0.00
28/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4173	4	4173	4	0.00
28/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2777	3	2777	3	0.00
28/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2825	3	2825	3	0.00
28/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2801	3	2801	3	0.00
28/03/2023	R248 On 02-November-23			Bond Future	11.99	76.1493	11.9944	76.1493	0.00
28/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2903	3	2903	3	0.00
28/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2876	3	2876	3	0.00
28/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2850	3	2850	3	0.00
28/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6091	6	6091	6	0.00
28/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6169	6	6169	6	0.00
28/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6130	6	6130	6	0.00
28/03/2023	R248 On 01-February-24			Bond Future	12.11	77.7013	12.1122	77.7013	0.00
28/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4988	5	4988	5	0.00
28/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4955	5	4955	5	0.00
28/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4923	5	4923	5	0.00
28/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4757	5	4757	5	0.00
28/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4730	5	4730	5	0.00
28/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4703	5	4703	5	0.00
28/03/2023	R248 On 02-May-24			Bond Future	12.23	74.8099	12.2322	74.8099	13,000.00
28/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3070	3	3070	3	0.00
28/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3046	3	3046	3	0.00
28/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3023	3	3023	3	0.00
28/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7740	8	7740	8	0.00
28/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7825	8	7825	8	0.00
28/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7783	8	7783	8	0.00