



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
31/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	2025 On 04-May-23			Bond Future	169.30	169.9624	169.2961	169.9624	5,381.00
31/03/2023	2025 On 03-August-23			Bond Future	171.07	171.5930	171.0731	171.5930	214.00
31/03/2023	2025 On 02-November-23			Bond Future	174.70	175.0820	174.6956	175.0820	0.00
31/03/2023	2025 On 01-February-24			Bond Future	176.54	176.9045	176.5434	176.9045	0.00
31/03/2023	2025 On 02-May-24			Bond Future	180.12	180.4799	180.1193	180.4799	0.00
31/03/2023	2029 On 04-May-23			Bond Future	122.38	122.8408	122.3828	122.8408	2,115.00
31/03/2023	2029 On 03-August-23			Bond Future	124.93	125.2776	124.9259	125.2776	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
31/03/2023	2029 On 02-November-23			Bond Future	126.25	126.4997	126.2457	126.4997	0.00
31/03/2023	2029 On 01-February-24			Bond Future	128.87	129.1066	128.8725	129.1066	0.00
31/03/2023	2029 On 02-May-24			Bond Future	130.12	130.3581	130.1226	130.3581	0.00
31/03/2023	2030 On 04-May-23			Bond Future	9.85	92.7090	9.8478	92.7090	76,662.00
31/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	387	0	387	0	150.00
31/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	9348	9	9348	9	0.00
31/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	11149	11	11149	11	0.00
31/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	11419	11	11419	11	0.00
31/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3722	3	3722	3	350.00
31/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7664	7	7664	7	0.00
31/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	3290	3	3290	3	0.00
31/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	4	0	4	0	388.00
31/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	548	0	548	0	479.00
31/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	6525	6	6525	6	0.00
31/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	3212	3	3212	3	0.00
31/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	3251	3	3251	3	0.00
31/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	786	1	786	1	388.00
31/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2830	2	2830	2	479.00
31/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1381	1	1381	1	1,080.00
31/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	690	1	690	1	0.00
31/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	266	0	266	0	0.00
31/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1096	1	1096	1	0.00
31/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	205	0	205	0	0.00
31/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	210	0	210	0	0.00
31/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	27	0	27	0	150.00
31/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1363	2	1363	2	0.00
31/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	3833	4	3833	4	0.00
31/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	1619	2	1619	2	0.00
31/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	200	0	200	0	0.00
31/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	13	0	13	0	388.00
31/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	153	0	153	0	0.00
31/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
31/03/2023	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
31/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	4	0	4	0	1,080.00
31/03/2023	2030 On 03-August-23			Bond Future	9.93	90.5184	9.9293	90.5184	37,779.00
31/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	6396	6	6396	6	0.00
31/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10918	10	10918	10	0.00
31/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	12016	11	12016	11	0.00
31/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	6359	6	6359	6	0.00
31/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	3165	3	3165	3	1,012.00
31/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3940	4	3940	4	350.00
31/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	6323	6	6323	6	0.00
31/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	343	0	343	0	0.00
31/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	821	1	821	1	0.00
31/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	334	0	334	0	0.00
31/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	26	0	26	0	350.00
31/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	48	0	48	0	1,012.00
31/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1112	1	1112	1	0.00
31/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	338	0	338	0	0.00
31/03/2023	2030 On 02-November-23			Bond Future	10.00	92.3378	9.9994	92.3378	0.00
31/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	7088	7	7088	7	0.00
31/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4676	4	4676	4	0.00
31/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4616	4	4616	4	0.00
31/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4646	4	4646	4	0.00
31/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2630	2	2630	2	800.00
31/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1603	1	1603	1	800.00
31/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	3470	4	3470	4	0.00
31/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2328	3	2328	3	0.00
31/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1248	1	1248	1	0.00
31/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1259	1	1259	1	0.00
31/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1237	1	1237	1	0.00
31/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	647	1	647	1	800.00
31/03/2023	2030 On 01-February-24			Bond Future	10.09	90.2145	10.0856	90.2145	0.00
31/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	6232	6	6232	6	0.00
31/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	8570	8	8570	8	0.00
31/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2741	2	2741	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
31/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	6079	6	6079	6	0.00
31/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	6201	6	6201	6	0.00
31/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1776	2	1776	2	400.00
31/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	6262	6	6262	6	0.00
31/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2443	2	2443	2	1,360.00
31/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3092	4	3092	4	0.00
31/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1117	1	1117	1	0.00
31/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	663	1	663	1	400.00
31/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	3949	4	3949	4	0.00
31/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1133	1	1133	1	0.00
31/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1166	1	1166	1	1,360.00
31/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	2806	3	2806	3	0.00
31/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1125	1	1125	1	0.00
31/03/2023	2030 On 02-May-24			Bond Future	10.20	92.0156	10.1967	92.0156	0.00
31/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	2312	2	2312	2	0.00
31/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	2274	2	2274	2	0.00
31/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	2293	2	2293	2	0.00
31/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	3819	4	3819	4	0.00
31/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	3842	4	3842	4	0.00
31/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	3797	4	3797	4	0.00
31/03/2023	2032 On 04-May-23			Bond Future	10.50	87.3676	10.4951	87.3676	165,615.00
31/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	23	0	23	0	6,500.00
31/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	120	0	120	0	730.00
31/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2901	2	2901	2	0.00
31/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	2364	2	2364	2	0.00
31/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2404	2	2404	2	0.00
31/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	531	0	531	0	500.00
31/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1430	1	1430	1	400.00
31/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	1138	1	1138	1	730.00
31/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2445	2	2445	2	0.00
31/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	3157	3	3157	3	0.00
31/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1676	1	1676	1	0.00
31/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	12	0	12	0	500.00

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31/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	4532	4	4532	4	400.00
31/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	13657	13	13657	13	0.00
31/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
31/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	3466	4	3466	4	0.00
31/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	281	1	281	1	730.00
31/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	421	1	421	1	0.00
31/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	957	1	957	1	0.00
31/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	784	1	784	1	0.00
31/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	1555	2	1555	2	0.00
31/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	431	1	431	1	0.00
31/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	442	1	442	1	0.00
31/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	325	1	325	1	13,000.00
31/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	670	1	670	1	500.00
31/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	2585	3	2585	3	0.00
31/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	132	0	132	0	0.00
31/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	3730	4	3730	4	0.00
31/03/2023	2032 On 03-August-23			Bond Future	10.59	89.0793	10.5853	89.0793	9,590.00
31/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	6283	6	6283	6	0.00
31/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	6323	6	6323	6	0.00
31/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	6362	6	6362	6	0.00
31/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6878	6	6878	6	5,000.00
31/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1591	1	1591	1	1,500.00
31/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	535	0	535	0	1,500.00
31/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	5744	6	5744	6	0.00
31/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3059	4	3059	4	0.00
31/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	511	1	511	1	0.00
31/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	597	1	597	1	0.00
31/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	605	1	605	1	0.00
31/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	612	1	612	1	0.00
31/03/2023	2032 On 02-November-23			Bond Future	10.67	86.7100	10.6743	86.7100	0.00
31/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4646	4	4646	4	0.00
31/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4614	4	4614	4	0.00
31/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4678	4	4678	4	0.00

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31/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	1923	2	1923	2	0.00
31/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	1954	2	1954	2	0.00
31/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	1938	2	1938	2	0.00
31/03/2023	2032 On 01-February-24			Bond Future	10.78	88.4772	10.7755	88.4772	0.00
31/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6644	6	6644	6	0.00
31/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	9344	9	9344	9	0.00
31/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	3338	3	3338	3	1,200.00
31/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	6576	6	6576	6	0.00
31/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6610	6	6610	6	0.00
31/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1742	1	1742	1	1,200.00
31/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	5565	6	5565	6	0.00
31/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1635	2	1635	2	0.00
31/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1646	2	1646	2	0.00
31/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3413	4	3413	4	0.00
31/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	959	1	959	1	1,200.00
31/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1624	2	1624	2	0.00
31/03/2023	2032 On 02-May-24			Bond Future	10.89	86.0859	10.8944	86.0859	0.00
31/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2876	3	2876	3	0.00
31/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2854	3	2854	3	0.00
31/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2899	3	2899	3	0.00
31/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	4500	5	4500	5	0.00
31/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	4552	5	4552	5	0.00
31/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	4526	5	4526	5	0.00
31/03/2023	2033 On 04-May-23			Bond Future	116.43	116.3103	116.4314	116.3103	1,540.00
31/03/2023	2033 On 03-August-23			Bond Future	118.85	118.6175	118.8508	118.6175	6,141.00
31/03/2023	2033 On 02-November-23			Bond Future	119.95	119.6138	119.9512	119.6138	0.00
31/03/2023	2033 On 01-February-24			Bond Future	122.45	122.0789	122.4471	122.0789	0.00
31/03/2023	2033 On 02-May-24			Bond Future	123.47	123.0938	123.4729	123.0938	0.00
31/03/2023	2037 On 04-May-23			Bond Future	11.36	81.9579	11.3564	81.9579	60,780.00
31/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	618	0	618	0	400.00
31/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	12315	12	12315	12	0.00
31/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1306	1	1306	1	0.00
31/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2989	2	2989	2	400.00

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31/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	484	0	484	0	703.00
31/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1248	1	1248	1	0.00
31/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3698	3	3698	3	0.00
31/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1277	1	1277	1	0.00
31/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	1550	2	1550	2	0.00
31/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	2	0	2	0	400.00
31/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	1580	2	1580	2	0.00
31/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	2920	3	2920	3	0.00
31/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	2566	3	2566	3	0.00
31/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	560	1	560	1	0.00
31/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	1520	2	1520	2	0.00
31/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	380	1	380	1	703.00
31/03/2023	2037 On 03-August-23			Bond Future	11.46	79.3063	11.4641	79.3063	74,633.00
31/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	5340	5	5340	5	0.00
31/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	607	0	607	0	1,800.00
31/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1734	1	1734	1	1,800.00
31/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	5302	5	5302	5	0.00
31/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	5263	5	5263	5	0.00
31/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1611	2	1611	2	0.00
31/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1596	2	1596	2	0.00
31/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	4475	5	4475	5	0.00
31/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	7746	8	7746	8	0.00
31/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1581	2	1581	2	0.00
31/03/2023	2037 On 02-November-23			Bond Future	11.56	80.9004	11.5626	80.9004	0.00
31/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3803	3	3803	3	0.00
31/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3834	3	3834	3	0.00
31/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3864	3	3864	3	0.00
31/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	3875	4	3875	4	0.00
31/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	3848	4	3848	4	0.00
31/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	3821	4	3821	4	0.00
31/03/2023	2037 On 01-February-24			Bond Future	11.67	78.2936	11.6736	78.2936	0.00
31/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	6381	6	6381	6	0.00
31/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	6416	6	6416	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
31/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	6450	6	6450	6	0.00
31/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	2912	3	2912	3	0.00
31/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	2930	3	2930	3	0.00
31/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	2947	3	2947	3	0.00
31/03/2023	2037 On 02-May-24			Bond Future	11.80	79.8561	11.8002	79.8561	0.00
31/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3577	3	3577	3	0.00
31/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3627	3	3627	3	0.00
31/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3602	3	3602	3	0.00
31/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	5608	6	5608	6	0.00
31/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	5640	6	5640	6	0.00
31/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	5576	6	5576	6	0.00
31/03/2023	2038 On 04-May-23			Bond Future	129.71	129.5338	129.7107	129.5338	4,625.00
31/03/2023	2038 On 03-August-23			Bond Future	130.45	130.1447	130.4474	130.1447	0.00
31/03/2023	2038 On 02-November-23			Bond Future	133.21	132.7909	133.2096	132.7909	0.00
31/03/2023	2038 On 01-February-24			Bond Future	133.97	133.5187	133.9706	133.5187	0.00
31/03/2023	2038 On 02-May-24			Bond Future	136.68	136.2167	136.6831	136.2167	0.00
31/03/2023	2040 On 04-May-23			Bond Future	11.57	82.8096	11.5720	82.8096	44,241.00
31/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	6	0	6	0	388.00
31/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	99	0	99	0	486.00
31/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	222	0	222	0	388.00
31/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	10513	10	10513	10	0.00
31/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1236	1	1236	1	486.00
31/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3433	3	3433	3	0.00
31/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	335	0	335	0	684.00
31/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1044	1	1044	1	0.00
31/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1070	1	1070	1	0.00
31/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	7098	6	7098	6	0.00
31/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1097	1	1097	1	0.00
31/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	1990	2	1990	2	0.00
31/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	535	1	535	1	684.00
31/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	82	0	82	0	388.00
31/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	12	0	12	0	486.00
31/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	5625	6	5625	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
31/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2026	3	2026	3	0.00
31/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2064	3	2064	3	0.00
31/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	3827	4	3827	4	0.00
31/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	1812	2	1812	2	0.00
31/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	4451	5	4451	5	0.00
31/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	9535	10	9535	10	0.00
31/03/2023	2040 On 03-August-23			Bond Future	11.68	79.9242	11.6813	79.9242	106,075.00
31/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	5150	5	5150	5	0.00
31/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	5110	5	5110	5	0.00
31/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	5189	5	5189	5	0.00
31/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	1931	2	1931	2	0.00
31/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	1968	2	1968	2	0.00
31/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	1950	2	1950	2	0.00
31/03/2023	2040 On 02-November-23			Bond Future	11.78	81.5308	11.7814	81.5308	18.00
31/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3574	3	3574	3	0.00
31/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3545	3	3545	3	0.00
31/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3515	3	3515	3	0.00
31/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	4746	5	4746	5	0.00
31/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4682	5	4682	5	0.00
31/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4714	5	4714	5	0.00
31/03/2023	2040 On 01-February-24			Bond Future	11.89	78.6865	11.8936	78.6865	11.00
31/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	6195	6	6195	6	0.00
31/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	6160	5	6160	5	0.00
31/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	6125	5	6125	5	0.00
31/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3598	4	3598	4	0.00
31/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3576	4	3576	4	0.00
31/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3555	4	3555	4	0.00
31/03/2023	2040 On 02-May-24			Bond Future	12.02	80.2566	12.0202	80.2566	0.00
31/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3793	3	3793	3	0.00
31/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3740	3	3740	3	0.00
31/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3766	3	3766	3	0.00
31/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6182	7	6182	7	0.00
31/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6252	7	6252	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
31/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6217	7	6217	7	0.00
31/03/2023	2044 On 04-May-23			Bond Future	11.68	78.7495	11.6810	78.7495	62,354.00
31/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	868	1	868	1	0.00
31/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1802	1	1802	1	0.00
31/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2774	2	2774	2	0.00
31/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3901	3	3901	3	0.00
31/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	823	1	823	1	0.00
31/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	845	1	845	1	0.00
31/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	2512	3	2512	3	0.00
31/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1371	2	1371	2	4,423.00
31/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	2554	3	2554	3	0.00
31/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	465	1	465	1	1,798.00
31/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	815	1	815	1	4,423.00
31/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	2470	3	2470	3	0.00
31/03/2023	2044 On 03-August-23			Bond Future	11.79	75.9098	11.7878	75.9098	24,373.00
31/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4571	4	4571	4	0.00
31/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	3101	3	3101	3	0.00
31/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3947	3	3947	3	0.00
31/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4534	4	4534	4	0.00
31/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4496	4	4496	4	0.00
31/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2314	3	2314	3	0.00
31/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2293	3	2293	3	0.00
31/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2656	3	2656	3	4,754.00
31/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3334	4	3334	4	3,076.00
31/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2271	3	2271	3	0.00
31/03/2023	2044 On 02-November-23			Bond Future	11.89	77.4356	11.8855	77.4356	0.00
31/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	3273	3	3273	3	0.00
31/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	3245	3	3245	3	0.00
31/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	3302	3	3302	3	0.00
31/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5262	6	5262	6	0.00
31/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5332	6	5332	6	0.00
31/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5297	6	5297	6	0.00
31/03/2023	2044 On 01-February-24			Bond Future	11.99	74.6330	11.9947	74.6330	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
31/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5661	5	5661	5	0.00
31/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5627	5	5627	5	0.00
31/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5695	5	5695	5	0.00
31/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	3961	4	3961	4	0.00
31/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4008	4	4008	4	0.00
31/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	3985	4	3985	4	0.00
31/03/2023	2044 On 02-May-24			Bond Future	12.12	76.1222	12.1170	76.1222	0.00
31/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3779	3	3779	3	0.00
31/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3753	3	3753	3	0.00
31/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3805	3	3805	3	0.00
31/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6514	7	6514	7	0.00
31/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6587	7	6587	7	0.00
31/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6551	7	6551	7	0.00
31/03/2023	2046 On 04-May-23			Bond Future	113.78	113.4005	113.7824	113.4005	17,308.00
31/03/2023	2046 On 03-August-23			Bond Future	116.15	115.6500	116.1468	115.6500	0.00
31/03/2023	2046 On 02-November-23			Bond Future	116.52	115.9191	116.5232	115.9191	0.00
31/03/2023	2046 On 01-February-24			Bond Future	118.95	118.3080	118.9474	118.3080	0.00
31/03/2023	2046 On 02-May-24			Bond Future	119.22	118.5646	119.2178	118.5646	0.00
31/03/2023	2050 On 04-May-23			Bond Future	116.44	116.0117	116.4401	116.0117	13,316.00
31/03/2023	2050 On 03-August-23			Bond Future	116.68	116.1317	116.6778	116.1317	0.00
31/03/2023	2050 On 02-November-23			Bond Future	119.15	118.4930	119.1486	118.4930	0.00
31/03/2023	2050 On 01-February-24			Bond Future	119.39	118.6977	119.3885	118.6977	0.00
31/03/2023	2050 On 02-May-24			Bond Future	121.81	121.0962	121.8057	121.0962	0.00
31/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	AL37 On 04-May-23			Index Future	884.83	882.2510	884.8300	882.2510	0.00
31/03/2023	AL37 On 03-August-23			Index Future	903.00	899.5360	902.9990	899.5360	0.00
31/03/2023	AL37 On 02-November-23			Index Future	921.91	917.6130	921.9080	917.6130	0.00
31/03/2023	AL37 On 01-February-24			Index Future	940.89	936.3160	940.8860	936.3160	0.00
31/03/2023	AL37 On 02-May-24			Index Future	959.76	955.0450	959.7560	955.0450	0.00
31/03/2023	AL7T On 04-May-23			Index Future	1021.85	1014.1570	1021.8490	1014.1570	0.00
31/03/2023	AL7T On 03-August-23			Index Future	1042.83	1034.0260	1042.8310	1034.0260	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
31/03/2023	AL7T On 02-November-23			Index Future	1064.67	1054.8060	1064.6680	1054.8060	0.00
31/03/2023	AL7T On 01-February-24			Index Future	1086.59	1076.3060	1086.5850	1076.3060	0.00
31/03/2023	AL7T On 02-May-24			Index Future	1108.38	1097.8350	1108.3760	1097.8350	0.00
31/03/2023	ALBI On 04-May-23			Index Future	893.46	887.3830	893.4560	887.3830	99.00
31/03/2023	ALBI On 03-August-23			Index Future	911.80	904.7690	911.8020	904.7690	0.00
31/03/2023	ALBI On 02-November-23			Index Future	930.90	922.9510	930.8950	922.9510	0.00
31/03/2023	ALBI On 01-February-24			Index Future	950.06	941.7630	950.0580	941.7630	0.00
31/03/2023	ALBI On 02-May-24			Index Future	969.11	960.6010	969.1110	960.6010	0.00
31/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2023	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
31/03/2023	ES33 On 04-May-23			Bond Future	11.87	74.8611	11.8690	74.8611	0.00
31/03/2023	ES33 On 03-August-23			Bond Future	12.00	76.3462	11.9988	76.3462	350.00
31/03/2023	ES33 On 02-November-23			Bond Future	12.13	74.1042	12.1319	74.1042	0.00
31/03/2023	ES33 On 01-February-24			Bond Future	12.28	75.6313	12.2818	75.6313	0.00
31/03/2023	ES33 On 02-May-24			Bond Future	12.45	73.3636	12.4466	73.3636	0.00
31/03/2023	ES42 On 04-May-23			Bond Future	12.29	72.0216	12.2930	72.0216	0.00
31/03/2023	ES42 On 03-August-23			Bond Future	12.41	73.4505	12.4148	73.4505	4,000.00
31/03/2023	ES42 On 02-November-23			Bond Future	12.54	70.6816	12.5389	70.6816	0.00
31/03/2023	ES42 On 01-February-24			Bond Future	12.67	72.1381	12.6709	72.1381	0.00
31/03/2023	ES42 On 02-May-24			Bond Future	12.82	69.3329	12.8192	69.3329	0.00
31/03/2023	GOVI On 04-May-23			GOVI	880.68	874.6450	880.6770	874.6450	840.00
31/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	277970	22	277970	22	0.00
31/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	278070	22	278070	22	0.00
31/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	278170	22	278170	22	0.00
31/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 03-August-23			GOVI	898.76	891.7810	898.7610	891.7810	0.00
31/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	615310	55	615310	55	0.00
31/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	615510	55	615510	55	0.00
31/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	615410	55	615410	55	0.00
31/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 02-November-23			GOVI	917.58	909.7030	917.5810	909.7030	0.00
31/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	317810	24	317810	24	0.00
31/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	317710	24	317710	24	0.00
31/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	317610	24	317610	24	0.00
31/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 01-February-24			GOVI	936.47	928.2450	936.4710	928.2450	0.00
31/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	564910	48	564910	48	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
31/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	564810	48	564810	48	0.00
31/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	564710	48	564710	48	0.00
31/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
31/03/2023	GOVI On 02-May-24			GOVI	955.25	946.8120	955.2510	946.8120	0.00
31/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	42810	0	42810	0	0.00
31/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	42710	0	42710	0	0.00
31/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	42610	0	42610	0	0.00
31/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	4	0	4	0.00
31/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	4	0	4	0.00
31/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	4	0	4	0.00
31/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2023	IGOV On 04-May-23			Index Future	328.46	327.9620	328.4550	327.9620	654.00
31/03/2023	IGOV On 03-August-23			Index Future	335.28	334.4670	335.2800	334.4670	0.00
31/03/2023	IGOV On 02-November-23			Index Future	342.38	341.2680	342.3800	341.2680	0.00
31/03/2023	IGOV On 01-February-24			Index Future	349.51	348.3010	349.5050	348.3010	0.00
31/03/2023	IGOV On 02-May-24			Index Future	356.59	355.3440	356.5900	355.3440	0.00
31/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/03/2023	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
31/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.99	92.0350	7.9900	92.0350	0.00
31/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.04	92.0300	8.0400	92.0300	0.00
31/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.19	91.8750	8.1900	91.8750	0.00
31/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.19	91.8800	8.1850	91.8800	0.00
31/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.24	91.8300	8.2350	91.8300	0.00
31/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.28	91.8350	8.2750	91.8350	75.00
31/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.15	91.9900	8.1450	91.9900	272.00
31/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.94	92.1850	7.9350	92.1850	0.00
31/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.77	92.3450	7.7650	92.3450	0.00
31/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.64	92.4400	7.6400	92.4400	68.00
31/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.63	92.4500	7.6250	92.4500	0.00
31/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.52	92.4400	7.5200	92.4400	0.00
31/03/2023	R035 On 04-May-23			Bond Future	11.08	86.6899	11.0779	86.6899	152,164.00
31/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	13	0	13	0	388.00
31/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	188	0	188	0	491.00
31/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	4321	4	4321	4	0.00
31/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4658	4	4658	4	0.00
31/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1849	1	1849	1	0.00
31/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	11118	10	11118	10	0.00
31/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	7591	7	7591	7	0.00
31/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1780	1	1780	1	0.00
31/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1814	1	1814	1	0.00
31/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	367	0	367	0	388.00
31/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1299	1	1299	1	770.00
31/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1677	1	1677	1	491.00
31/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	308	0	308	0	770.00
31/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	3467	4	3467	4	0.00
31/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	1462	2	1462	2	0.00
31/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3220	4	3220	4	0.00
31/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1026	1	1026	1	0.00
31/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	38	0	38	0	388.00
31/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	4	0	4	0	491.00
31/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1142	1	1142	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
31/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	208	0	208	0	770.00
31/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1072	1	1072	1	0.00
31/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1049	1	1049	1	0.00
31/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	251	0	251	0	1,035.00
31/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4150	5	4150	5	0.00
31/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	7617	8	7617	8	0.00
31/03/2023	R035 On 03-August-23			Bond Future	11.18	88.3883	11.1764	88.3883	14,326.00
31/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5776	5	5776	5	0.00
31/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5816	5	5816	5	0.00
31/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5856	5	5856	5	0.00
31/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1317	1	1317	1	0.00
31/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1330	2	1330	2	0.00
31/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1343	2	1343	2	0.00
31/03/2023	R035 On 02-November-23			Bond Future	11.28	85.6607	11.2775	85.6607	0.00
31/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	4216	4	4216	4	0.00
31/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	2074	2	2074	2	400.00
31/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	9435	9	9435	9	0.00
31/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	4154	4	4154	4	0.00
31/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	4185	4	4185	4	0.00
31/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	3295	3	3295	3	400.00
31/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3389	4	3389	4	0.00
31/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3414	4	3414	4	0.00
31/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1203	1	1203	1	400.00
31/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	5887	6	5887	6	0.00
31/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4187	5	4187	5	0.00
31/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3365	4	3365	4	0.00
31/03/2023	R035 On 01-February-24			Bond Future	11.39	87.4066	11.3930	87.4066	0.00
31/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	11578	11	11578	11	0.00
31/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3466	3	3466	3	400.00
31/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6791	6	6791	6	0.00
31/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6862	6	6862	6	0.00
31/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6827	6	6827	6	0.00
31/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	2302	2	2302	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
31/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	6716	7	6716	7	0.00
31/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	4989	5	4989	5	0.00
31/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2590	3	2590	3	0.00
31/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2606	3	2606	3	0.00
31/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2574	3	2574	3	0.00
31/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1188	1	1188	1	400.00
31/03/2023	R035 On 02-May-24			Bond Future	11.52	84.6467	11.5151	84.6467	0.00
31/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3633	3	3633	3	0.00
31/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3584	3	3584	3	0.00
31/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3608	3	3608	3	0.00
31/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5334	6	5334	6	0.00
31/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5365	6	5365	6	0.00
31/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5303	6	5303	6	0.00
31/03/2023	R186 On 04-May-23			Bond Future	8.43	110.1971	8.4307	110.1971	87,312.00
31/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	591	1	591	1	200.00
31/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1545	1	1545	1	0.00
31/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1570	1	1570	1	0.00
31/03/2023	R186 On 04-May-23		Call	Bond Future	10329	10	10329	10	0.00
31/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1594	2	1594	2	0.00
31/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	307	0	307	0	0.00
31/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	300	0	300	0	0.00
31/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	314	0	314	0	0.00
31/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	816	1	816	1	200.00
31/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
31/03/2023	R186 On 03-August-23			Bond Future	8.44	107.0519	8.4403	107.0519	20,200.00
31/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4076	4	4076	4	0.00
31/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4026	4	4026	4	0.00
31/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4051	4	4051	4	0.00
31/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	255	0	255	0	0.00
31/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	258	0	258	0	0.00
31/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	252	0	252	0	0.00
31/03/2023	R186 On 02-November-23			Bond Future	8.43	109.2035	8.4336	109.2035	1,109.00
31/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5648	5	5648	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
31/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3325	3	3325	3	0.00
31/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3304	3	3304	3	0.00
31/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3346	3	3346	3	0.00
31/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2834	3	2834	3	1,715.00
31/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	693	1	693	1	0.00
31/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	705	1	705	1	0.00
31/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	699	1	699	1	0.00
31/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	860	1	860	1	0.00
31/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	285	0	285	0	1,715.00
31/03/2023	R186 On 01-February-24			Bond Future	8.44	106.1240	8.4415	106.1240	0.00
31/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3546	3	3546	3	0.00
31/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3507	3	3507	3	0.00
31/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3526	3	3526	3	0.00
31/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	802	1	802	1	0.00
31/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	813	1	813	1	0.00
31/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	808	1	808	1	0.00
31/03/2023	R186 On 02-May-24			Bond Future	8.48	108.2431	8.4763	108.2431	0.00
31/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1119	1	1119	1	0.00
31/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1130	1	1130	1	0.00
31/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1141	1	1141	1	0.00
31/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2257	3	2257	3	0.00
31/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2271	3	2271	3	0.00
31/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2284	3	2284	3	0.00
31/03/2023	R197 On 04-May-23			Bond Future	336.89	336.9908	336.8867	336.9908	309.00
31/03/2023	R197 On 03-August-23			Bond Future	334.80	334.5980	334.8040	334.5980	0.00
31/03/2023	R197 On 02-November-23			Bond Future	341.89	341.4014	341.8935	341.4014	0.00
31/03/2023	R202 On 04-May-23			Bond Future	253.95	252.3838	253.9531	252.3838	4,960.00
31/03/2023	R202 On 03-August-23			Bond Future	254.41	252.5687	254.4055	252.5687	460.00
31/03/2023	R202 On 02-November-23			Bond Future	259.79	257.7041	259.7925	257.7041	0.00
31/03/2023	R202 On 01-February-24			Bond Future	260.25	258.0705	260.2496	258.0705	0.00
31/03/2023	R202 On 02-May-24			Bond Future	265.52	263.2853	265.5195	263.2853	0.00
31/03/2023	R209 On 04-May-23			Bond Future	11.10	67.1672	11.1045	67.1672	20,787.00
31/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	957	1	957	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
31/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2495	2	2495	2	2,250.00
31/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	6697	6	6697	6	0.00
31/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1232	1	1232	1	0.00
31/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	21	0	21	0	500.00
31/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	203	0	203	0	4,500.00
31/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1179	1	1179	1	0.00
31/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1206	1	1206	1	0.00
31/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1229	2	1229	2	0.00
31/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1254	2	1254	2	0.00
31/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	3411	4	3411	4	0.00
31/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	505	1	505	1	0.00
31/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6044	7	6044	7	0.00
31/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1204	2	1204	2	0.00
31/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	32	0	32	0	9,750.00
31/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	1496	2	1496	2	8,250.00
31/03/2023	R209 On 03-August-23			Bond Future	11.19	68.4831	11.1937	68.4831	1,690.00
31/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4917	4	4917	4	0.00
31/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1418	1	1418	1	1,800.00
31/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4849	4	4849	4	0.00
31/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4883	4	4883	4	0.00
31/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	481	0	481	0	1,800.00
31/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	6924	8	6924	8	0.00
31/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1234	1	1234	1	0.00
31/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	3985	4	3985	4	0.00
31/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1259	1	1259	1	0.00
31/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1246	1	1246	1	0.00
31/03/2023	R209 On 02-November-23			Bond Future	11.28	66.7082	11.2819	66.7082	594.00
31/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	3488	3	3488	3	0.00
31/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	3434	3	3434	3	0.00
31/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	3461	3	3461	3	0.00
31/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3171	3	3171	3	0.00
31/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3194	4	3194	4	0.00
31/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3149	3	3149	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
31/03/2023	R209 On 01-February-24			Bond Future	11.38	68.0679	11.3787	68.0679	0.00
31/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5860	5	5860	5	0.00
31/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5891	5	5891	5	0.00
31/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5922	5	5922	5	0.00
31/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2317	3	2317	3	0.00
31/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2331	3	2331	3	0.00
31/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2346	3	2346	3	0.00
31/03/2023	R209 On 02-May-24			Bond Future	11.49	66.2770	11.4884	66.2770	0.00
31/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	3281	3	3281	3	0.00
31/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	3236	3	3236	3	0.00
31/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	3258	3	3258	3	0.00
31/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	4775	5	4775	5	0.00
31/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	4802	5	4802	5	0.00
31/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	4748	5	4748	5	0.00
31/03/2023	R210 On 04-May-23			Bond Future	224.42	226.3094	224.4189	226.3094	386.00
31/03/2023	R210 On 03-August-23			Bond Future	229.08	230.7987	229.0823	230.7987	300.00
31/03/2023	R210 On 02-November-23			Bond Future	230.78	232.3348	230.7755	232.3348	0.00
31/03/2023	R210 On 01-February-24			Bond Future	235.58	237.1229	235.5770	237.1229	0.00
31/03/2023	R210 On 02-May-24			Bond Future	237.11	238.6801	237.1073	238.6801	0.00
31/03/2023	R213 On 04-May-23			Bond Future	10.25	83.5652	10.2525	83.5652	32,921.00
31/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2573	2	2573	2	0.00
31/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2610	2	2610	2	0.00
31/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2647	2	2647	2	0.00
31/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	355	0	355	0	0.00
31/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	363	0	363	0	0.00
31/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	371	0	371	0	0.00
31/03/2023	R213 On 03-August-23			Bond Future	10.33	85.2024	10.3349	85.2024	0.00
31/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	6038	6	6038	6	0.00
31/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	6074	6	6074	6	0.00
31/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	6110	6	6110	6	0.00
31/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	445	1	445	1	0.00
31/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	440	1	440	1	0.00
31/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	451	1	451	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
31/03/2023	R213 On 02-November-23			Bond Future	10.42	83.3623	10.4205	83.3623	566.00
31/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4553	4	4553	4	0.00
31/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4584	4	4584	4	0.00
31/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4614	4	4614	4	0.00
31/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1519	2	1519	2	0.00
31/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1532	2	1532	2	0.00
31/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1544	2	1544	2	0.00
31/03/2023	R213 On 01-February-24			Bond Future	10.52	85.0613	10.5226	85.0613	0.00
31/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	6298	6	6298	6	0.00
31/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	6236	6	6236	6	0.00
31/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	6267	6	6267	6	0.00
31/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1302	2	1302	2	0.00
31/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1311	2	1311	2	0.00
31/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1293	2	1293	2	0.00
31/03/2023	R213 On 02-May-24			Bond Future	10.63	83.2070	10.6341	83.2070	0.00
31/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2514	2	2514	2	0.00
31/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2534	2	2534	2	0.00
31/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2554	2	2554	2	0.00
31/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	3981	4	3981	4	0.00
31/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4005	4	4005	4	0.00
31/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4028	4	4028	4	0.00
31/03/2023	R214 On 04-May-23			Bond Future	11.43	63.4343	11.4294	63.4343	17,989.00
31/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1158	1	1158	1	0.00
31/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1107	1	1107	1	0.00
31/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1132	1	1132	1	0.00
31/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1448	2	1448	2	0.00
31/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1476	2	1476	2	0.00
31/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1420	2	1420	2	0.00
31/03/2023	R214 On 03-August-23			Bond Future	11.52	64.6771	11.5187	64.6771	2,980.00
31/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4654	4	4654	4	0.00
31/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4585	4	4585	4	0.00
31/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4620	4	4620	4	0.00
31/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1451	2	1451	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
31/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1465	2	1465	2	0.00
31/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1437	2	1437	2	0.00
31/03/2023	R214 On 02-November-23			Bond Future	11.61	62.6783	11.6095	62.6783	0.00
31/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	3085	3	3085	3	0.00
31/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	3137	3	3137	3	0.00
31/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	3111	3	3111	3	0.00
31/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	3917	4	3917	4	0.00
31/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	3890	4	3890	4	0.00
31/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	3863	4	3863	4	0.00
31/03/2023	R214 On 01-February-24			Bond Future	11.71	63.9558	11.7111	63.9558	0.00
31/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	5183	5	5183	5	0.00
31/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	5213	5	5213	5	0.00
31/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	5243	5	5243	5	0.00
31/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3022	3	3022	3	0.00
31/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3040	3	3040	3	0.00
31/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3059	3	3059	3	0.00
31/03/2023	R214 On 02-May-24			Bond Future	11.82	61.9333	11.8168	61.9333	0.00
31/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	3357	3	3357	3	0.00
31/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	3334	3	3334	3	0.00
31/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	3312	3	3312	3	0.00
31/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5143	5	5143	5	0.00
31/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5113	5	5113	5	0.00
31/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5083	5	5083	5	0.00
31/03/2023	R248 On 04-May-23			Bond Future	11.65	77.4907	11.6469	77.4907	77,941.00
31/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	767	1	767	1	0.00
31/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	746	1	746	1	0.00
31/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	16	0	16	0	1,500.00
31/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	364	0	364	0	1,500.00
31/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	789	1	789	1	0.00
31/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2736	3	2736	3	0.00
31/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8809	10	8809	10	0.00
31/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	2828	3	2828	3	0.00
31/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2782	3	2782	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
31/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4018	5	4018	5	0.00
31/03/2023	R248 On 03-August-23			Bond Future	11.74	79.0088	11.7435	79.0088	167,550.00
31/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4664	4	4664	4	0.00
31/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4626	4	4626	4	0.00
31/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4702	4	4702	4	0.00
31/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2447	3	2447	3	0.00
31/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2491	3	2491	3	0.00
31/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2469	3	2469	3	0.00
31/03/2023	R248 On 02-November-23			Bond Future	11.84	76.1562	11.8417	76.1562	0.00
31/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3291	3	3291	3	0.00
31/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3263	3	3263	3	0.00
31/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3235	3	3235	3	0.00
31/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5538	6	5538	6	0.00
31/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5614	6	5614	6	0.00
31/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5576	6	5576	6	0.00
31/03/2023	R248 On 01-February-24			Bond Future	11.95	77.7084	11.9513	77.7084	0.00
31/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5633	5	5633	5	0.00
31/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5599	5	5599	5	0.00
31/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5565	5	5565	5	0.00
31/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4425	5	4425	5	0.00
31/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4400	5	4400	5	0.00
31/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4374	5	4374	5	0.00
31/03/2023	R248 On 02-May-24			Bond Future	12.06	74.8180	12.0650	74.8180	13,000.00
31/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3550	3	3550	3	0.00
31/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3525	3	3525	3	0.00
31/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3499	3	3499	3	0.00
31/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7226	8	7226	8	0.00
31/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7306	8	7306	8	0.00
31/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7266	8	7266	8	0.00