



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 May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	2025 On 03-August-23			Bond Future	170.15	170.1072	170.1532	170.1072	6,305.00
25/05/2023	2025 On 02-November-23			Bond Future	174.00	173.9500	173.9965	173.9500	0.00
25/05/2023	2025 On 01-February-24			Bond Future	176.21	176.1621	176.2094	176.1621	0.00
25/05/2023	2025 On 02-May-24			Bond Future	180.28	180.2272	180.2758	180.2272	0.00
25/05/2023	2025 On 01-August-24			Bond Future	182.36	182.3090	182.3593	182.3090	0.00
25/05/2023	2029 On 03-August-23			Bond Future	123.72	123.2372	123.7189	123.2372	2,275.00
25/05/2023	2029 On 02-November-23			Bond Future	125.18	124.6867	125.1789	124.6867	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
25/05/2023	2029 On 01-February-24			Bond Future	128.06	127.5612	128.0646	127.5612	0.00
25/05/2023	2029 On 02-May-24			Bond Future	129.65	129.1335	129.6486	129.1335	0.00
25/05/2023	2029 On 01-August-24			Bond Future	132.47	131.9475	132.4743	131.9475	0.00
25/05/2023	2030 On 03-August-23			Bond Future	11.17	86.0357	11.1744	86.0357	95,686.00
25/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1818	2	1818	2	0.00
25/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5720	6	5720	6	0.00
25/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	277	0	277	0	1,012.00
25/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	505	1	505	1	350.00
25/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1768	2	1768	2	0.00
25/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6780	7	6780	7	0.00
25/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1793	2	1793	2	0.00
25/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1061	1	1061	1	0.00
25/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	95	0	95	0	350.00
25/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1092	1	1092	1	0.00
25/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2691	3	2691	3	0.00
25/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	155	0	155	0	1,012.00
25/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3529	3	3529	3	0.00
25/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1077	1	1077	1	0.00
25/05/2023	2030 On 02-November-23			Bond Future	11.28	87.9593	11.2796	87.9593	116.00
25/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2792	3	2792	3	0.00
25/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	399	0	399	0	500.00
25/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1288	1	1288	1	0.00
25/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1273	1	1273	1	0.00
25/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2461	3	2461	3	0.00
25/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	500	1	500	1	800.00
25/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	754	1	754	1	500.00
25/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1258	1	1258	1	0.00
25/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	264	0	264	0	800.00
25/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7425	7	7425	7	0.00
25/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3195	3	3195	3	0.00
25/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5492	5	5492	5	0.00
25/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1865	2	1865	2	500.00
25/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3169	3	3169	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
25/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3144	3	3144	3	0.00
25/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4390	4	4390	4	0.00
25/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6165	6	6165	6	0.00
25/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1645	2	1645	2	800.00
25/05/2023	2030 On 01-February-24			Bond Future	11.39	85.9610	11.3859	85.9610	0.00
25/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3440	4	3440	4	0.00
25/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3708	4	3708	4	0.00
25/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4315	4	4315	4	0.00
25/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2547	3	2547	3	0.00
25/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2568	3	2568	3	0.00
25/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1028	1	1028	1	500.00
25/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2465	3	2465	3	0.00
25/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	443	0	443	0	400.00
25/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	618	1	618	1	500.00
25/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	740	1	740	1	400.00
25/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2588	3	2588	3	0.00
25/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1879	2	1879	2	0.00
25/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	644	1	644	1	1,360.00
25/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	808	1	808	1	200.00
25/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5706	6	5706	6	0.00
25/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7823	8	7823	8	0.00
25/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6641	6	6641	6	0.00
25/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6499	6	6499	6	0.00
25/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2650	3	2650	3	0.00
25/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1903	2	1903	2	500.00
25/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1615	2	1615	2	400.00
25/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6011	6	6011	6	0.00
25/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2758	3	2758	3	1,360.00
25/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4981	5	4981	5	0.00
25/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3385	3	3385	3	200.00
25/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2668	3	2668	3	0.00
25/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2686	3	2686	3	0.00
25/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2050	2	2050	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2023	2030 On 02-May-24			Bond Future	11.51	87.9249	11.5055	87.9249	0.00
25/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3646	4	3646	4	0.00
25/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	776	1	776	1	1,000.00
25/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	553	1	553	1	0.00
25/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4740	5	4740	5	0.00
25/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1485	2	1485	2	1,080.00
25/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	461	0	461	0	1,000.00
25/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	548	1	548	1	0.00
25/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	542	1	542	1	0.00
25/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7175	7	7175	7	0.00
25/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7139	7	7139	7	0.00
25/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7711	8	7711	8	0.00
25/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4093	4	4093	4	0.00
25/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1552	1	1552	1	1,080.00
25/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7104	7	7104	7	0.00
25/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5989	6	5989	6	0.00
25/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2043	2	2043	2	1,000.00
25/05/2023	2030 On 01-August-24			Bond Future	11.67	85.8124	11.6702	85.8124	0.00
25/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1088	1	1088	1	0.00
25/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1079	1	1079	1	0.00
25/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1070	1	1070	1	0.00
25/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5909	6	5909	6	0.00
25/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5880	6	5880	6	0.00
25/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5850	6	5850	6	0.00
25/05/2023	2032 On 03-August-23			Bond Future	11.80	84.1027	11.8047	84.1027	112,723.00
25/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	843	1	843	1	0.00
25/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	2134	2	2134	2	5,000.00
25/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1470	2	1470	2	0.00
25/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1494	2	1494	2	0.00
25/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
25/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	30	0	30	0	7,500.00
25/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1519	2	1519	2	0.00
25/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1855	2	1855	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1030	1	1030	1	0.00
25/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2223	2	2223	2	7,500.00
25/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1414	1	1414	1	0.00
25/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1680	2	1680	2	0.00
25/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7423	7	7423	7	0.00
25/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11136	11	11136	11	0.00
25/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1702	2	1702	2	0.00
25/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1724	2	1724	2	0.00
25/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1235	1	1235	1	0.00
25/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2511	2	2511	2	7,500.00
25/05/2023	2032 On 02-November-23			Bond Future	11.92	81.8191	11.9237	81.8191	64,900.00
25/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3400	3	3400	3	0.00
25/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1165	1	1165	1	0.00
25/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	971	1	971	1	500.00
25/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1150	1	1150	1	0.00
25/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1180	1	1180	1	0.00
25/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	506	1	506	1	500.00
25/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2462	3	2462	3	0.00
25/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2569	3	2569	3	0.00
25/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6861	7	6861	7	0.00
25/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4869	5	4869	5	0.00
25/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4359	4	4359	4	0.00
25/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4425	4	4425	4	0.00
25/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4392	4	4392	4	0.00
25/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1894	2	1894	2	500.00
25/05/2023	2032 On 01-February-24			Bond Future	12.04	83.6869	12.0409	83.6869	0.00
25/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2682	3	2682	3	0.00
25/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	950	1	950	1	1,200.00
25/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4650	5	4650	5	0.00
25/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4968	5	4968	5	0.00
25/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4313	4	4313	4	0.00
25/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2464	3	2464	3	0.00
25/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2637	3	2637	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
25/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2660	3	2660	3	0.00
25/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	969	1	969	1	200.00
25/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1321	1	1321	1	500.00
25/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	423	0	423	0	1,200.00
25/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	799	1	799	1	500.00
25/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10118	10	10118	10	0.00
25/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5682	6	5682	6	0.00
25/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3556	3	3556	3	0.00
25/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3579	4	3579	4	0.00
25/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	3767	4	3767	4	200.00
25/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1989	2	1989	2	500.00
25/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2137	2	2137	2	1,200.00
25/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6897	7	6897	7	0.00
25/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	6819	7	6819	7	0.00
25/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7578	7	7578	7	0.00
25/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3534	3	3534	3	0.00
25/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2312	2	2312	2	200.00
25/05/2023	2032 On 02-May-24			Bond Future	12.17	81.4357	12.1663	81.4357	0.00
25/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	6325	6	6325	6	0.00
25/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1470	2	1470	2	1,550.00
25/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1140	1	1140	1	500.00
25/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	648	1	648	1	0.00
25/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	655	1	655	1	0.00
25/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	684	1	684	1	500.00
25/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4982	5	4982	5	0.00
25/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5808	6	5808	6	0.00
25/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	730	1	730	1	1,550.00
25/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	908	1	908	1	1,000.00
25/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	531	1	531	1	1,000.00
25/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	663	1	663	1	0.00
25/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8020	8	8020	8	0.00
25/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8864	9	8864	9	0.00
25/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6827	7	6827	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
25/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	7652	8	7652	8	0.00
25/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1575	2	1575	2	500.00
25/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7896	8	7896	8	0.00
25/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8061	8	8061	8	0.00
25/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8102	8	8102	8	0.00
25/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5976	6	5976	6	0.00
25/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5104	5	5104	5	0.00
25/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1889	2	1889	2	1,000.00
25/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1412	1	1412	1	1,550.00
25/05/2023	2032 On 01-August-24			Bond Future	12.33	83.1867	12.3255	83.1867	0.00
25/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1369	1	1369	1	0.00
25/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1380	1	1380	1	0.00
25/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1391	1	1391	1	0.00
25/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6547	6	6547	6	0.00
25/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6582	6	6582	6	0.00
25/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6617	7	6617	7	0.00
25/05/2023	2033 On 03-August-23			Bond Future	116.38	115.9631	116.3768	115.9631	7,227.00
25/05/2023	2033 On 02-November-23			Bond Future	117.58	117.1555	117.5779	117.1555	0.00
25/05/2023	2033 On 01-February-24			Bond Future	120.29	119.8563	120.2884	119.8563	0.00
25/05/2023	2033 On 02-May-24			Bond Future	121.60	121.1556	121.5978	121.1556	0.00
25/05/2023	2033 On 01-August-24			Bond Future	124.25	123.7957	124.2481	123.7957	0.00
25/05/2023	2037 On 03-August-23			Bond Future	12.73	73.6457	12.7324	73.6457	131,661.00
25/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	1,800.00
25/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	26	0	26	0	1,800.00
25/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	684	1	684	1	0.00
25/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	656	1	656	1	0.00
25/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	670	1	670	1	0.00
25/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3808	4	3808	4	0.00
25/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3847	4	3847	4	0.00
25/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3768	3	3768	3	0.00
25/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9611	9	9611	9	0.00
25/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13984	14	13984	14	0.00
25/05/2023	2037 On 02-November-23			Bond Future	12.86	75.2925	12.8590	75.2925	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
25/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	563	1	563	1	0.00
25/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	555	1	555	1	0.00
25/05/2023	2037 On 02-November-23	12.02	Call	Bond Future	1101	0	1101	0	750.00
25/05/2023	2037 On 02-November-23	12.52	Call	Bond Future	2044	0	2044	0	750.00
25/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	571	1	571	1	0.00
25/05/2023	2037 On 02-November-23	13.89	Call	Bond Future	6118	0	6118	0	0.00
25/05/2023	2037 On 02-November-23	13.89	Put	Bond Future	1257	0	1257	0	750.00
25/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7461	7	7461	7	0.00
25/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7509	7	7509	7	0.00
25/05/2023	2037 On 02-November-23	12.52	Put	Bond Future	3756	0	3756	0	0.00
25/05/2023	2037 On 02-November-23	12.02	Put	Bond Future	5450	0	5450	0	0.00
25/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7412	7	7412	7	0.00
25/05/2023	2037 On 01-February-24			Bond Future	12.99	72.7547	12.9880	72.7547	0.00
25/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2028	2	2028	2	0.00
25/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2008	2	2008	2	0.00
25/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2047	2	2047	2	0.00
25/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5366	5	5366	5	0.00
25/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5431	5	5431	5	0.00
25/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5398	5	5398	5	0.00
25/05/2023	2037 On 02-May-24			Bond Future	13.12	74.4166	13.1247	74.4166	0.00
25/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	772	1	772	1	0.00
25/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	780	1	780	1	0.00
25/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	788	1	788	1	0.00
25/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9620	9	9620	9	0.00
25/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9572	9	9572	9	0.00
25/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9524	9	9524	9	0.00
25/05/2023	2037 On 01-August-24			Bond Future	13.29	71.7616	13.2921	71.7616	0.00
25/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1672	2	1672	2	0.00
25/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1657	2	1657	2	0.00
25/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1642	2	1642	2	0.00
25/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7628	7	7628	7	0.00
25/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7590	7	7590	7	0.00
25/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7552	7	7552	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
25/05/2023	2038 On 03-August-23			Bond Future	126.19	125.6506	126.1922	125.6506	3,022.00
25/05/2023	2038 On 02-November-23			Bond Future	129.04	128.4892	129.0427	128.4892	1,656.00
25/05/2023	2038 On 01-February-24			Bond Future	129.99	129.4285	129.9945	129.4285	0.00
25/05/2023	2038 On 02-May-24			Bond Future	132.99	132.4150	132.9942	132.4150	0.00
25/05/2023	2038 On 01-August-24			Bond Future	133.82	133.2228	133.8150	133.2228	0.00
25/05/2023	2040 On 03-August-23			Bond Future	12.85	74.5919	12.8455	74.5919	133,387.00
25/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	648	1	648	1	0.00
25/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	662	1	662	1	0.00
25/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	676	1	676	1	0.00
25/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	4089	4	4089	4	0.00
25/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	4133	4	4133	4	0.00
25/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	4176	4	4176	4	0.00
25/05/2023	2040 On 02-November-23			Bond Future	12.97	76.2598	12.9701	76.2598	104.00
25/05/2023	2040 On 02-November-23	11.80	Call	Bond Future	735	0	735	0	128.00
25/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	542	1	542	1	0.00
25/05/2023	2040 On 02-November-23	12.60	Call	Bond Future	2146	0	2146	0	128.00
25/05/2023	2040 On 02-November-23	13.64	Call	Bond Future	5239	0	5239	0	0.00
25/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	534	1	534	1	0.00
25/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	526	1	526	1	0.00
25/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8462	8	8462	8	0.00
25/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	8355	8	8355	8	0.00
25/05/2023	2040 On 02-November-23	13.64	Put	Bond Future	1844	0	1844	0	128.00
25/05/2023	2040 On 02-November-23	12.60	Put	Bond Future	4135	0	4135	0	0.00
25/05/2023	2040 On 02-November-23	11.80	Put	Bond Future	7328	0	7328	0	0.00
25/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	8409	8	8409	8	0.00
25/05/2023	2040 On 01-February-24			Bond Future	13.10	73.4938	13.0969	73.4938	28.00
25/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	1983	2	1983	2	0.00
25/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	1945	2	1945	2	0.00
25/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	1964	2	1964	2	0.00
25/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	6054	6	6054	6	0.00
25/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	6091	6	6091	6	0.00
25/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	6016	6	6016	6	0.00
25/05/2023	2040 On 02-May-24			Bond Future	13.23	75.1726	13.2305	75.1726	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
25/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	933	1	933	1	0.00
25/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	913	1	913	1	0.00
25/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	923	1	923	1	0.00
25/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9918	10	9918	10	0.00
25/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	10021	10	10021	10	0.00
25/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9969	10	9969	10	0.00
25/05/2023	2040 On 01-August-24			Bond Future	13.39	72.2831	13.3933	72.2831	0.00
25/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	1969	2	1969	2	0.00
25/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	1987	2	1987	2	0.00
25/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2004	2	2004	2	0.00
25/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7572	7	7572	7	0.00
25/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7610	7	7610	7	0.00
25/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7649	7	7649	7	0.00
25/05/2023	2044 On 03-August-23			Bond Future	12.88	71.1183	12.8815	71.1183	85,310.00
25/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	185	0	185	0	4,553.00
25/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	562	1	562	1	0.00
25/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1108	1	1108	1	0.00
25/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	373	0	373	0	0.00
25/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	537	1	537	1	0.00
25/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	549	1	549	1	0.00
25/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4592	4	4592	4	0.00
25/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4638	4	4638	4	0.00
25/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	5365	5	5365	5	4,754.00
25/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3198	3	3198	3	9,106.00
25/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4546	4	4546	4	0.00
25/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6702	6	6702	6	3,076.00
25/05/2023	2044 On 02-November-23			Bond Future	13.00	72.7085	13.0013	72.7085	0.00
25/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	487	1	487	1	0.00
25/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	495	1	495	1	0.00
25/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	503	1	503	1	0.00
25/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8779	8	8779	8	0.00
25/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8835	8	8835	8	0.00
25/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8890	8	8890	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2023	2044 On 01-February-24			Bond Future	13.12	69.9866	13.1231	69.9866	0.00
25/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1821	2	1821	2	0.00
25/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1840	2	1840	2	0.00
25/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	1858	2	1858	2	0.00
25/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6407	6	6407	6	0.00
25/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6446	6	6446	6	0.00
25/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6485	6	6485	6	0.00
25/05/2023	2044 On 02-May-24			Bond Future	13.25	71.5852	13.2510	71.5852	0.00
25/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1147	1	1147	1	0.00
25/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1158	1	1158	1	0.00
25/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1169	1	1169	1	0.00
25/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	10087	10	10087	10	0.00
25/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	10138	10	10138	10	0.00
25/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	10190	10	10190	10	0.00
25/05/2023	2044 On 01-August-24			Bond Future	13.41	68.7437	13.4064	68.7437	0.00
25/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2138	2	2138	2	0.00
25/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2103	2	2103	2	0.00
25/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2120	2	2120	2	0.00
25/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	8098	8	8098	8	0.00
25/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	8138	8	8138	8	0.00
25/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	8058	8	8058	8	0.00
25/05/2023	2046 On 03-August-23			Bond Future	110.61	110.5974	110.6131	110.5974	12,882.00
25/05/2023	2046 On 02-November-23			Bond Future	111.01	110.9991	111.0146	110.9991	4,418.00
25/05/2023	2046 On 01-February-24			Bond Future	113.57	113.5582	113.5739	113.5582	0.00
25/05/2023	2046 On 02-May-24			Bond Future	114.04	114.0237	114.0398	114.0237	0.00
25/05/2023	2046 On 01-August-24			Bond Future	116.52	116.5065	116.5235	116.5065	0.00
25/05/2023	2050 On 03-August-23			Bond Future	111.00	110.9883	111.0042	110.9883	10,740.00
25/05/2023	2050 On 02-November-23			Bond Future	113.51	113.4957	113.5116	113.4957	3,364.00
25/05/2023	2050 On 01-February-24			Bond Future	113.88	113.8597	113.8759	113.8597	0.00
25/05/2023	2050 On 02-May-24			Bond Future	116.50	116.4869	116.5036	116.4869	0.00
25/05/2023	2050 On 01-August-24			Bond Future	116.73	116.7106	116.7280	116.7106	0.00
25/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	AL37 On 03-August-23			Index Future	863.35	864.1600	863.3520	864.1600	0.00
25/05/2023	AL37 On 02-November-23			Index Future	882.64	883.4710	882.6430	883.4710	0.00
25/05/2023	AL37 On 01-February-24			Index Future	902.79	903.6340	902.7860	903.6340	0.00
25/05/2023	AL37 On 02-May-24			Index Future	923.43	924.2920	923.4250	924.2920	0.00
25/05/2023	AL37 On 01-August-24			Index Future	943.38	944.2580	943.3760	944.2580	0.00
25/05/2023	AL7T On 03-August-23			Index Future	970.06	973.2190	970.0560	973.2190	0.00
25/05/2023	AL7T On 02-November-23			Index Future	991.73	994.9680	991.7310	994.9680	0.00
25/05/2023	AL7T On 01-February-24			Index Future	1014.36	1017.6760	1014.3640	1017.6760	0.00
25/05/2023	AL7T On 02-May-24			Index Future	1037.55	1040.9400	1037.5530	1040.9400	0.00
25/05/2023	AL7T On 01-August-24			Index Future	1059.97	1063.4260	1059.9710	1063.4260	0.00
25/05/2023	ALBI On 03-August-23			Index Future	852.31	855.5160	852.3050	855.5160	101.00
25/05/2023	ALBI On 02-November-23			Index Future	871.35	874.6340	871.3490	874.6340	0.00
25/05/2023	ALBI On 01-February-24			Index Future	891.23	894.5950	891.2340	894.5950	0.00
25/05/2023	ALBI On 02-May-24			Index Future	911.61	915.0460	911.6090	915.0460	0.00
25/05/2023	ALBI On 01-August-24			Index Future	931.31	934.8130	931.3050	934.8130	0.00
25/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C213 On 28-February-31			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
25/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2023	ES33 On 03-August-23			Bond Future	13.26	71.7500	13.2609	71.7500	350.00
25/05/2023	ES33 On 02-November-23			Bond Future	13.42	69.5719	13.4249	69.5719	0.00
25/05/2023	ES33 On 01-February-24			Bond Future	13.59	71.1760	13.5938	71.1760	0.00
25/05/2023	ES33 On 02-May-24			Bond Future	13.77	69.0172	13.7683	69.0172	0.00
25/05/2023	ES33 On 01-August-24			Bond Future	13.98	70.5156	13.9751	70.5156	0.00
25/05/2023	ES42 On 03-August-23			Bond Future	13.59	68.5811	13.5910	68.5811	4,000.00
25/05/2023	ES42 On 02-November-23			Bond Future	13.74	65.8667	13.7433	65.8667	0.00
25/05/2023	ES42 On 01-February-24			Bond Future	13.89	67.3856	13.8919	67.3856	0.00
25/05/2023	ES42 On 02-May-24			Bond Future	14.05	64.6770	14.0508	64.6770	0.00
25/05/2023	ES42 On 01-August-24			Bond Future	14.23	66.0781	14.2332	66.0781	0.00
25/05/2023	GOVI On 03-August-23			GOVI	840.00	843.1580	840.0000	843.1580	838.00
25/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	27700	6	27700	6	0.00
25/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	27900	6	27900	6	0.00
25/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	27800	6	27800	6	0.00
25/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-November-23			GOVI	858.77	862.0000	858.7690	862.0000	0.00
25/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	270410	24	270410	24	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
25/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	270510	24	270510	24	0.00
25/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	270310	24	270310	24	0.00
25/05/2023	GOVI On 01-February-24			GOVI	878.37	881.6730	878.3670	881.6730	0.00
25/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	2	0	2	0.00
25/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	2	0	2	0.00
25/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	2	0	2	0.00
25/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	16330	0	16330	0	0.00
25/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	16230	0	16230	0	0.00
25/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	16130	0	16130	0	0.00
25/05/2023	GOVI On 02-May-24			GOVI	898.45	901.8280	898.4470	901.8280	0.00
25/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	525230	49	525230	49	0.00
25/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	525330	49	525330	49	0.00
25/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	525430	49	525430	49	0.00
25/05/2023	GOVI On 01-August-24			GOVI	917.86	921.3090	917.8600	921.3090	0.00
25/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
25/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	255300	22	255300	22	0.00
25/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	255200	22	255200	22	0.00
25/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	255100	22	255100	22	0.00
25/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2023	IGOV On 03-August-23			Index Future	325.96	325.4980	325.9550	325.4980	638.00
25/05/2023	IGOV On 02-November-23			Index Future	333.32	332.8500	333.3160	332.8500	16.00
25/05/2023	IGOV On 01-February-24			Index Future	341.00	340.5230	341.0000	340.5230	0.00
25/05/2023	IGOV On 02-May-24			Index Future	348.87	348.3820	348.8700	348.3820	0.00
25/05/2023	IGOV On 01-August-24			Index Future	356.48	355.9810	356.4820	355.9810	0.00
25/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	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
25/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.55	91.4500	8.5500	91.4500	0.00
25/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.71	91.3000	8.7100	91.3000	0.00
25/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.95	91.0600	8.9500	91.0600	0.00
25/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.13	90.9200	9.1300	90.9200	0.00
25/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.16	90.8800	9.1600	90.8800	0.00
25/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.22	90.8400	9.2200	90.8400	0.00
25/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.23	90.8300	9.2250	90.8300	0.00
25/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.22	90.8650	9.2150	90.8650	0.00
25/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.10	91.0250	9.0950	91.0250	0.00
25/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.97	91.1600	8.9650	91.1600	0.00
25/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.78	91.3450	8.7800	91.3450	0.00
25/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.78	91.3500	8.7750	91.3500	0.00
25/05/2023	R035 On 03-August-23			Bond Future	12.46	82.6688	12.4559	82.6688	61,092.00
25/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	512	1	512	1	0.00
25/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	845	1	845	1	0.00
25/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	862	1	862	1	0.00
25/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	879	1	879	1	0.00
25/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	2017	2	2017	2	5,000.00
25/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	3245	3	3245	3	0.00
25/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	3281	3	3281	3	0.00
25/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1794	2	1794	2	0.00
25/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3317	3	3317	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
25/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	4219	4	4219	4	4,870.00
25/05/2023	R035 On 02-November-23			Bond Future	12.59	80.0055	12.5874	80.0055	109,781.00
25/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	696	1	696	1	0.00
25/05/2023	R035 On 02-November-23	11.74	Call	Bond Future	1101	0	1101	0	750.00
25/05/2023	R035 On 02-November-23	12.24	Call	Bond Future	2056	0	2056	0	750.00
25/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	179	0	179	0	400.00
25/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3671	4	3671	4	0.00
25/05/2023	R035 On 02-November-23	13.59	Call	Bond Future	6082	0	6082	0	0.00
25/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	684	1	684	1	0.00
25/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	421	0	421	0	400.00
25/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	674	1	674	1	0.00
25/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6871	7	6871	7	0.00
25/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6826	6	6826	6	0.00
25/05/2023	R035 On 02-November-23	13.59	Put	Bond Future	1305	0	1305	0	750.00
25/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2377	2	2377	2	400.00
25/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10930	11	10930	11	0.00
25/05/2023	R035 On 02-November-23	12.24	Put	Bond Future	3815	0	3815	0	0.00
25/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	8251	8	8251	8	0.00
25/05/2023	R035 On 02-November-23	11.74	Put	Bond Future	5493	0	5493	0	0.00
25/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6782	6	6782	6	0.00
25/05/2023	R035 On 01-February-24			Bond Future	12.72	81.8318	12.7223	81.8318	0.00
25/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2280	2	2280	2	0.00
25/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5701	6	5701	6	0.00
25/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	722	1	722	1	400.00
25/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2238	2	2238	2	0.00
25/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	390	0	390	0	400.00
25/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2259	2	2259	2	0.00
25/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4924	5	4924	5	0.00
25/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11704	11	11704	11	0.00
25/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	9146	9	9146	9	0.00
25/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4954	5	4954	5	0.00
25/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2212	2	2212	2	400.00
25/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4893	5	4893	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
25/05/2023	R035 On 02-May-24			Bond Future	12.85	79.1869	12.8539	79.1869	0.00
25/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	789	1	789	1	0.00
25/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	780	1	780	1	0.00
25/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	772	1	772	1	0.00
25/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9369	9	9369	9	0.00
25/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9321	9	9321	9	0.00
25/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	9274	9	9274	9	0.00
25/05/2023	R035 On 01-August-24			Bond Future	13.01	80.8899	13.0139	80.8899	0.00
25/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1563	2	1563	2	0.00
25/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1577	2	1577	2	0.00
25/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1592	2	1592	2	0.00
25/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7620	7	7620	7	0.00
25/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7583	7	7583	7	0.00
25/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7545	7	7545	7	0.00
25/05/2023	R186 On 03-August-23			Bond Future	9.76	103.4022	9.7597	103.4022	73,415.00
25/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	922	1	922	1	0.00
25/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	951	1	951	1	0.00
25/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	936	1	936	1	0.00
25/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	992	1	992	1	0.00
25/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1006	1	1006	1	0.00
25/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	979	1	979	1	0.00
25/05/2023	R186 On 02-November-23			Bond Future	9.82	105.7134	9.8228	105.7134	13,885.00
25/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2368	2	2368	2	0.00
25/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	854	1	854	1	0.00
25/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	844	1	844	1	0.00
25/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	864	1	864	1	0.00
25/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	638	1	638	1	1,715.00
25/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1998	2	1998	2	0.00
25/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2032	2	2032	2	0.00
25/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2015	2	2015	2	0.00
25/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	792	1	792	1	1,715.00
25/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2451	2	2451	2	0.00
25/05/2023	R186 On 01-February-24			Bond Future	9.88	102.8147	9.8771	102.8147	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
25/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1170	1	1170	1	0.00
25/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1158	1	1158	1	0.00
25/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1147	1	1147	1	0.00
25/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2059	2	2059	2	0.00
25/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2086	2	2086	2	0.00
25/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2072	2	2072	2	0.00
25/05/2023	R186 On 02-May-24			Bond Future	9.94	105.1638	9.9407	105.1638	0.00
25/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	290	0	290	0	0.00
25/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1519	2	1519	2	2,030.00
25/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	287	0	287	0	0.00
25/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2446	2	2446	2	0.00
25/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	293	0	293	0	0.00
25/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4821	5	4821	5	0.00
25/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	2001	2	2001	2	0.00
25/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1405	1	1405	1	2,030.00
25/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4863	5	4863	5	0.00
25/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4842	5	4842	5	0.00
25/05/2023	R186 On 01-August-24			Bond Future	10.08	102.1185	10.0837	102.1185	0.00
25/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	596	1	596	1	0.00
25/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	586	1	586	1	0.00
25/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	591	1	591	1	0.00
25/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3527	4	3527	4	0.00
25/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3560	4	3560	4	0.00
25/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3544	4	3544	4	0.00
25/05/2023	R197 On 03-August-23			Bond Future	334.57	334.5415	334.5711	334.5415	49.00
25/05/2023	R197 On 02-November-23			Bond Future	342.13	342.0982	342.1273	342.0982	0.00
25/05/2023	R202 On 03-August-23			Bond Future	247.39	247.3601	247.3944	247.3601	5,336.00
25/05/2023	R202 On 02-November-23			Bond Future	252.98	252.9475	252.9816	252.9475	0.00
25/05/2023	R202 On 01-February-24			Bond Future	253.84	253.8006	253.8352	253.8006	0.00
25/05/2023	R202 On 02-May-24			Bond Future	259.69	259.6571	259.6929	259.6571	0.00
25/05/2023	R202 On 01-August-24			Bond Future	260.24	260.1989	260.2361	260.1989	0.00
25/05/2023	R209 On 03-August-23			Bond Future	12.48	63.4839	12.4757	63.4839	11,710.00
25/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	21	0	21	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	664	1	664	1	0.00
25/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	105	0	105	0	7,000.00
25/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
25/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	17	0	17	0	1,800.00
25/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	735	1	735	1	0.00
25/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	637	1	637	1	0.00
25/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	650	1	650	1	0.00
25/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2897	3	2897	3	1,750.00
25/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5899	6	5899	6	0.00
25/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	3059	3	3059	3	0.00
25/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12523	12	12523	12	0.00
25/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	3126	3	3126	3	0.00
25/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	3092	3	3092	3	0.00
25/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8400	8	8400	8	0.00
25/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8663	8	8663	8	0.00
25/05/2023	R209 On 02-November-23			Bond Future	12.59	61.7488	12.5910	61.7488	2.00
25/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	524	1	524	1	0.00
25/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	515	1	515	1	0.00
25/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	507	1	507	1	0.00
25/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6385	6	6385	6	0.00
25/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6344	6	6344	6	0.00
25/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6304	6	6304	6	0.00
25/05/2023	R209 On 01-February-24			Bond Future	12.70	63.1584	12.7044	63.1584	0.00
25/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	1888	2	1888	2	0.00
25/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1870	2	1870	2	0.00
25/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	1906	2	1906	2	0.00
25/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4406	4	4406	4	0.00
25/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4434	4	4434	4	0.00
25/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4461	4	4461	4	0.00
25/05/2023	R209 On 02-May-24			Bond Future	12.82	61.4474	12.8233	61.4474	0.00
25/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	687	1	687	1	0.00
25/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	680	1	680	1	0.00
25/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	672	1	672	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
25/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8291	8	8291	8	0.00
25/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8249	8	8249	8	0.00
25/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8206	8	8206	8	0.00
25/05/2023	R209 On 01-August-24			Bond Future	12.97	62.7686	12.9669	62.7686	0.00
25/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1418	2	1418	2	0.00
25/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1405	2	1405	2	0.00
25/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1431	2	1431	2	0.00
25/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6583	6	6583	6	0.00
25/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6616	6	6616	6	0.00
25/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6650	6	6650	6	0.00
25/05/2023	R210 On 03-August-23			Bond Future	227.40	227.2740	227.4013	227.2740	421.00
25/05/2023	R210 On 02-November-23			Bond Future	229.36	229.2295	229.3590	229.2295	0.00
25/05/2023	R210 On 01-February-24			Bond Future	234.65	234.5141	234.6465	234.5141	0.00
25/05/2023	R210 On 02-May-24			Bond Future	236.79	236.6593	236.7946	236.6593	0.00
25/05/2023	R210 On 01-August-24			Bond Future	241.95	241.8148	241.9542	241.8148	0.00
25/05/2023	R213 On 03-August-23			Bond Future	11.59	80.5487	11.5858	80.5487	23,437.00
25/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1513	2	1513	2	0.00
25/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1536	2	1536	2	0.00
25/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1559	2	1559	2	0.00
25/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1393	1	1393	1	0.00
25/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1374	1	1374	1	0.00
25/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1411	1	1411	1	0.00
25/05/2023	R213 On 02-November-23			Bond Future	11.70	78.7910	11.7039	78.7910	3,393.00
25/05/2023	R213 On 02-November-23	11.44	Call	Bond Future	1723	0	1723	0	750.00
25/05/2023	R213 On 02-November-23	12.70	Call	Bond Future	4888	0	4888	0	0.00
25/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1198	1	1198	1	0.00
25/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1184	1	1184	1	0.00
25/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1212	1	1212	1	0.00
25/05/2023	R213 On 02-November-23	10.94	Call	Bond Future	961	0	961	0	750.00
25/05/2023	R213 On 02-November-23	10.94	Put	Bond Future	4171	0	4171	0	0.00
25/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3609	3	3609	3	0.00
25/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3666	4	3666	4	0.00
25/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3637	4	3637	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
25/05/2023	R213 On 02-November-23	12.70	Put	Bond Future	941	0	941	0	750.00
25/05/2023	R213 On 02-November-23	11.44	Put	Bond Future	2813	0	2813	0	0.00
25/05/2023	R213 On 01-February-24			Bond Future	11.83	80.5895	11.8251	80.5895	0.00
25/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2558	3	2558	3	0.00
25/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2517	3	2517	3	0.00
25/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2537	3	2537	3	0.00
25/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2998	3	2998	3	0.00
25/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3018	3	3018	3	0.00
25/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2979	3	2979	3	0.00
25/05/2023	R213 On 02-May-24			Bond Future	11.94	78.8701	11.9440	78.8701	0.00
25/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	593	1	593	1	0.00
25/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	600	1	600	1	0.00
25/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	606	1	606	1	0.00
25/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7347	7	7347	7	0.00
25/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7384	7	7384	7	0.00
25/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7421	7	7421	7	0.00
25/05/2023	R213 On 01-August-24			Bond Future	12.10	80.5679	12.0976	80.5679	0.00
25/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1223	1	1223	1	0.00
25/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1203	1	1203	1	0.00
25/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1213	1	1213	1	0.00
25/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6031	6	6031	6	0.00
25/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6062	6	6062	6	0.00
25/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6001	6	6001	6	0.00
25/05/2023	R214 On 03-August-23			Bond Future	12.71	59.9823	12.7132	59.9823	19,506.00
25/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	655	1	655	1	0.00
25/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	628	1	628	1	0.00
25/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	641	1	641	1	0.00
25/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	3261	3	3261	3	0.00
25/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3295	3	3295	3	0.00
25/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	3226	3	3226	3	0.00
25/05/2023	R214 On 02-November-23			Bond Future	12.83	58.0191	12.8284	58.0191	12.00
25/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	439	1	439	1	0.00
25/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	453	1	453	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
25/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	446	1	446	1	0.00
25/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	7054	7	7054	7	0.00
25/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	7099	7	7099	7	0.00
25/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	7008	7	7008	7	0.00
25/05/2023	R214 On 01-February-24			Bond Future	12.95	59.3435	12.9454	59.3435	0.00
25/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1572	2	1572	2	0.00
25/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1588	2	1588	2	0.00
25/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1604	2	1604	2	0.00
25/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	5202	5	5202	5	0.00
25/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	5234	5	5234	5	0.00
25/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	5266	5	5266	5	0.00
25/05/2023	R214 On 02-May-24			Bond Future	13.06	57.3929	13.0583	57.3929	0.00
25/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	836	1	836	1	0.00
25/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	819	1	819	1	0.00
25/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	827	1	827	1	0.00
25/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8379	8	8379	8	0.00
25/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8423	8	8423	8	0.00
25/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8335	8	8335	8	0.00
25/05/2023	R214 On 01-August-24			Bond Future	13.19	58.6272	13.1929	58.6272	0.00
25/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1747	2	1747	2	0.00
25/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1762	2	1762	2	0.00
25/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1777	2	1777	2	0.00
25/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6341	6	6341	6	0.00
25/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6374	6	6374	6	0.00
25/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6408	6	6408	6	0.00
25/05/2023	R248 On 03-August-23			Bond Future	12.82	74.1059	12.8228	74.1059	240,196.00
25/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	541	1	541	1	0.00
25/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	554	1	554	1	0.00
25/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3276	4	3276	4	0.00
25/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	853	1	853	1	1,100.00
25/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	256	0	256	0	1,100.00
25/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	566	1	566	1	0.00
25/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4629	4	4629	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
25/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	6218	6	6218	6	0.00
25/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3792	3	3792	3	0.00
25/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1285	1	1285	1	1,100.00
25/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4676	4	4676	4	0.00
25/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4723	4	4723	4	0.00
25/05/2023	R248 On 02-November-23			Bond Future	12.94	71.3148	12.9437	71.3148	11,069.00
25/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	498	1	498	1	0.00
25/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	482	1	482	1	0.00
25/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	490	1	490	1	0.00
25/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	9095	9	9095	9	0.00
25/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	9211	9	9211	9	0.00
25/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	9153	9	9153	9	0.00
25/05/2023	R248 On 01-February-24			Bond Future	13.07	72.9427	13.0670	72.9427	0.00
25/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1801	2	1801	2	0.00
25/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1782	2	1782	2	0.00
25/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1764	2	1764	2	0.00
25/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6945	7	6945	7	0.00
25/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6904	7	6904	7	0.00
25/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6863	6	6863	6	0.00
25/05/2023	R248 On 02-May-24			Bond Future	13.19	70.1582	13.1862	70.1582	13,000.00
25/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1120	1	1120	1	0.00
25/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1099	1	1099	1	0.00
25/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1110	1	1110	1	0.00
25/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	11045	11	11045	11	0.00
25/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	11155	11	11155	11	0.00
25/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	11100	11	11100	11	0.00
25/05/2023	R248 On 01-August-24			Bond Future	13.33	71.6663	13.3280	71.6663	0.00
25/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2464	3	2464	3	0.00
25/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2445	3	2445	3	0.00
25/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2426	3	2426	3	0.00
25/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	8004	8	8004	8	0.00
25/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7965	8	7965	8	0.00
25/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7926	8	7926	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------