



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
31/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	2025 On 03-August-23			Bond Future	170.31	170.0724	170.3080	170.0724	6,305.00
31/05/2023	2025 On 02-November-23			Bond Future	174.21	173.9689	174.2079	173.9689	0.00
31/05/2023	2025 On 01-February-24			Bond Future	176.50	176.2558	176.4999	176.2558	0.00
31/05/2023	2025 On 02-May-24			Bond Future	180.73	180.4839	180.7336	180.4839	0.00
31/05/2023	2025 On 01-August-24			Bond Future	182.97	182.7149	182.9724	182.7149	0.00
31/05/2023	2029 On 03-August-23			Bond Future	123.22	123.0367	123.2210	123.0367	2,275.00
31/05/2023	2029 On 02-November-23			Bond Future	124.71	124.5213	124.7084	124.5213	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
31/05/2023	2029 On 01-February-24			Bond Future	127.64	127.4492	127.6403	127.4492	0.00
31/05/2023	2029 On 02-May-24			Bond Future	129.33	129.1296	129.3251	129.1296	0.00
31/05/2023	2029 On 01-August-24			Bond Future	132.25	132.0512	132.2527	132.0512	0.00
31/05/2023	2030 On 03-August-23			Bond Future	11.40	84.8891	11.4002	84.8891	96,453.00
31/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1329	1	1329	1	0.00
31/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	4920	5	4920	5	0.00
31/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	150	0	150	0	1,012.00
31/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	296	0	296	0	350.00
31/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1286	1	1286	1	0.00
31/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1307	1	1307	1	0.00
31/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	5943	6	5943	6	0.00
31/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	177	0	177	0	350.00
31/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1491	1	1491	1	0.00
31/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1530	2	1530	2	0.00
31/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	3401	3	3401	3	0.00
31/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	275	0	275	0	1,012.00
31/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	4321	4	4321	4	0.00
31/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1511	1	1511	1	0.00
31/05/2023	2030 On 02-November-23			Bond Future	11.51	86.8142	11.5107	86.8142	258.00
31/05/2023	2030 On 02-November-23	12.27	Call	Bond Future	4087	4	4087	4	0.00
31/05/2023	2030 On 02-November-23	11.12	Call	Bond Future	1505	1	1505	1	500.00
31/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2355	2	2355	2	0.00
31/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1079	1	1079	1	0.00
31/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	367	0	367	0	500.00
31/05/2023	2030 On 02-November-23	10.62	Call	Bond Future	851	1	851	1	500.00
31/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2065	2	2065	2	0.00
31/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1055	1	1055	1	0.00
31/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1067	1	1067	1	0.00
31/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	452	0	452	0	800.00
31/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	649	1	649	1	500.00
31/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	249	0	249	0	800.00
31/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	8325	8	8325	8	0.00
31/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	6358	6	6358	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
31/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3877	4	3877	4	0.00
31/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3906	4	3906	4	0.00
31/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	2383	2	2383	2	500.00
31/05/2023	2030 On 02-November-23	12.27	Put	Bond Future	1169	1	1169	1	500.00
31/05/2023	2030 On 02-November-23	10.62	Put	Bond Future	4443	4	4443	4	0.00
31/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	7046	7	7046	7	0.00
31/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3848	4	3848	4	0.00
31/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	5200	5	5200	5	0.00
31/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	2122	2	2122	2	800.00
31/05/2023	2030 On 02-November-23	11.12	Put	Bond Future	3057	3	3057	3	0.00
31/05/2023	2030 On 01-February-24			Bond Future	11.62	84.8296	11.6194	84.8296	0.00
31/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	2969	3	2969	3	0.00
31/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3214	3	3214	3	0.00
31/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	3778	4	3778	4	0.00
31/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2168	2	2168	2	0.00
31/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2186	2	2186	2	0.00
31/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	874	1	874	1	500.00
31/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2095	2	2095	2	0.00
31/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	345	0	345	0	400.00
31/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	507	0	507	0	500.00
31/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	622	1	622	1	400.00
31/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2204	2	2204	2	0.00
31/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1587	2	1587	2	0.00
31/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	531	0	531	0	1,360.00
31/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	686	1	686	1	200.00
31/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	6479	6	6479	6	0.00
31/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	8620	9	8620	9	0.00
31/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	7426	7	7426	7	0.00
31/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	7282	7	7282	7	0.00
31/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	3161	3	3161	3	0.00
31/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	2304	2	2304	2	500.00
31/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1972	2	1972	2	400.00
31/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6788	7	6788	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
31/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	3283	3	3283	3	1,360.00
31/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5722	6	5722	6	0.00
31/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3987	4	3987	4	200.00
31/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	3181	3	3181	3	0.00
31/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	3201	3	3201	3	0.00
31/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2473	2	2473	2	200.00
31/05/2023	2030 On 02-May-24			Bond Future	11.73	86.8464	11.7310	86.8464	0.00
31/05/2023	2030 On 02-May-24	13.15	Call	Bond Future	6317	6	6317	6	0.00
31/05/2023	2030 On 02-May-24	11.12	Call	Bond Future	1797	2	1797	2	500.00
31/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3319	3	3319	3	0.00
31/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	575	0	575	0	0.00
31/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	782	1	782	1	1,000.00
31/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4335	4	4335	4	0.00
31/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1384	1	1384	1	1,080.00
31/05/2023	2030 On 02-May-24	10.62	Call	Bond Future	1166	1	1166	1	500.00
31/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	484	0	484	0	1,000.00
31/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	570	0	570	0	0.00
31/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	564	0	564	0	0.00
31/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	8034	8	8034	8	0.00
31/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7998	8	7998	8	0.00
31/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	8571	8	8571	8	0.00
31/05/2023	2030 On 02-May-24	10.62	Put	Bond Future	5390	5	5390	5	0.00
31/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4828	5	4828	5	0.00
31/05/2023	2030 On 02-May-24	11.12	Put	Bond Future	4088	4	4088	4	0.00
31/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1984	2	1984	2	1,080.00
31/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	6832	7	6832	7	0.00
31/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7963	8	7963	8	0.00
31/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2553	2	2553	2	1,000.00
31/05/2023	2030 On 02-May-24	13.15	Put	Bond Future	1281	1	1281	1	500.00
31/05/2023	2030 On 01-August-24			Bond Future	11.89	84.7836	11.8888	84.7836	0.00
31/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1053	1	1053	1	0.00
31/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1045	1	1045	1	0.00
31/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1037	1	1037	1	0.00

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31/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	6657	6	6657	6	0.00
31/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	6627	6	6627	6	0.00
31/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	6596	6	6596	6	0.00
31/05/2023	2032 On 03-August-23			Bond Future	12.02	82.9561	12.0248	82.9561	114,908.00
31/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	499	0	499	0	0.00
31/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	1547	2	1547	2	5,000.00
31/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	987	1	987	1	0.00
31/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1007	1	1007	1	0.00
31/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
31/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	9	0	9	0	7,500.00
31/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1027	1	1027	1	0.00
31/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1308	1	1308	1	5,000.00
31/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	638	1	638	1	0.00
31/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2843	3	2843	3	7,500.00
31/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1880	2	1880	2	0.00
31/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	2201	2	2201	2	0.00
31/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	8415	8	8415	8	0.00
31/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	12147	12	12147	12	0.00
31/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	2227	2	2227	2	0.00
31/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	2254	2	2254	2	0.00
31/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1660	2	1660	2	0.00
31/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	3178	3	3178	3	7,500.00
31/05/2023	2032 On 02-November-23			Bond Future	12.15	80.6729	12.1482	80.6729	65,502.00
31/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	2881	3	2881	3	0.00
31/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	959	1	959	1	0.00
31/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	817	1	817	1	500.00
31/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	948	1	948	1	0.00
31/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	970	1	970	1	0.00
31/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	438	0	438	0	500.00
31/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2053	2	2053	2	0.00
31/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	3170	3	3170	3	0.00
31/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	7803	8	7803	8	0.00
31/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	5724	6	5724	6	0.00

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31/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	5158	5	5158	5	0.00
31/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	5232	5	5232	5	0.00
31/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	5195	5	5195	5	0.00
31/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	2385	2	2385	2	500.00
31/05/2023	2032 On 01-February-24			Bond Future	12.27	82.5518	12.2674	82.5518	0.00
31/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2284	2	2284	2	0.00
31/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	828	1	828	1	1,200.00
31/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4071	4	4071	4	0.00
31/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4365	4	4365	4	0.00
31/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	3759	4	3759	4	0.00
31/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2092	2	2092	2	0.00
31/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2245	2	2245	2	0.00
31/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2264	2	2264	2	0.00
31/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	844	1	844	1	200.00
31/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1132	1	1132	1	500.00
31/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	366	0	366	0	1,200.00
31/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	698	1	698	1	500.00
31/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	11057	11	11057	11	0.00
31/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	6489	6	6489	6	0.00
31/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	4156	4	4156	4	0.00
31/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	4182	4	4182	4	0.00
31/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	4390	4	4390	4	200.00
31/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2382	2	2382	2	500.00
31/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2553	2	2553	2	1,200.00
31/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	7770	8	7770	8	0.00
31/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	7689	8	7689	8	0.00
31/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	8472	8	8472	8	0.00
31/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	4131	4	4131	4	0.00
31/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2753	3	2753	3	200.00
31/05/2023	2032 On 02-May-24			Bond Future	12.39	80.3494	12.3861	80.3494	0.00
31/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	5829	6	5829	6	0.00
31/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1423	1	1423	1	1,550.00
31/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1138	1	1138	1	500.00

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31/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	688	1	688	1	0.00
31/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	715	1	715	1	500.00
31/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	681	1	681	1	0.00
31/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4572	4	4572	4	0.00
31/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5343	5	5343	5	0.00
31/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	758	1	758	1	1,550.00
31/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	925	1	925	1	1,000.00
31/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	564	0	564	0	1,000.00
31/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	694	1	694	1	0.00
31/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8995	9	8995	9	0.00
31/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	9841	10	9841	10	0.00
31/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	7787	8	7787	8	0.00
31/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	8624	8	8624	8	0.00
31/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	2054	2	2054	2	500.00
31/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	9078	9	9078	9	0.00
31/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	8871	9	8871	9	0.00
31/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	9037	9	9037	9	0.00
31/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6918	7	6918	7	0.00
31/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	6000	6	6000	6	0.00
31/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2422	2	2422	2	1,000.00
31/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1859	2	1859	2	1,550.00
31/05/2023	2032 On 01-August-24			Bond Future	12.54	82.1450	12.5396	82.1450	0.00
31/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1278	1	1278	1	0.00
31/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1288	1	1288	1	0.00
31/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1298	1	1298	1	0.00
31/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	7350	7	7350	7	0.00
31/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	7385	7	7385	7	0.00
31/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	7421	7	7421	7	0.00
31/05/2023	2033 On 03-August-23			Bond Future	116.17	115.7959	116.1721	115.7959	7,227.00
31/05/2023	2033 On 02-November-23			Bond Future	117.40	117.0211	117.4046	117.0211	0.00
31/05/2023	2033 On 01-February-24			Bond Future	120.16	119.7727	120.1647	119.7727	0.00
31/05/2023	2033 On 02-May-24			Bond Future	121.57	121.1732	121.5746	121.1732	0.00
31/05/2023	2033 On 01-August-24			Bond Future	124.33	123.9150	124.3269	123.9150	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
31/05/2023	2037 On 03-August-23			Bond Future	12.77	72.9642	12.7711	72.9642	131,926.00
31/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
31/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	19	0	19	0	1,800.00
31/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	564	1	564	1	0.00
31/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	539	1	539	1	0.00
31/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	551	1	551	1	0.00
31/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3884	4	3884	4	0.00
31/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3925	4	3925	4	0.00
31/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3843	4	3843	4	0.00
31/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9799	10	9799	10	0.00
31/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	14179	14	14179	14	0.00
31/05/2023	2037 On 02-November-23			Bond Future	12.89	74.6191	12.8946	74.6191	0.00
31/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	555	1	555	1	0.00
31/05/2023	2037 On 02-November-23	12.02	Call	Bond Future	1040	1	1040	1	750.00
31/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	547	1	547	1	0.00
31/05/2023	2037 On 02-November-23	12.52	Call	Bond Future	1942	2	1942	2	750.00
31/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	563	1	563	1	0.00
31/05/2023	2037 On 02-November-23	13.89	Call	Bond Future	5958	6	5958	6	0.00
31/05/2023	2037 On 02-November-23	13.89	Put	Bond Future	1273	1	1273	1	750.00
31/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7629	8	7629	8	0.00
31/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7678	8	7678	8	0.00
31/05/2023	2037 On 02-November-23	12.52	Put	Bond Future	3831	4	3831	4	0.00
31/05/2023	2037 On 02-November-23	12.02	Put	Bond Future	5565	6	5565	6	0.00
31/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7581	8	7581	8	0.00
31/05/2023	2037 On 01-February-24			Bond Future	13.02	72.1003	13.0181	72.1003	0.00
31/05/2023	2037 On 01-February-24	13.93	Call	Bond Future	6269	6	6269	6	0.00
31/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	1973	2	1973	2	0.00
31/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	1992	2	1992	2	0.00
31/05/2023	2037 On 01-February-24	12.09	Call	Bond Future	1587	1	1587	1	2,500.00
31/05/2023	2037 On 01-February-24	12.93	Call	Bond Future	3352	3	3352	3	0.00
31/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2011	2	2011	2	0.00
31/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5475	5	5475	5	0.00
31/05/2023	2037 On 01-February-24	12.09	Put	Bond Future	6318	6	6318	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
31/05/2023	2037 On 01-February-24	12.93	Put	Bond Future	3782	4	3782	4	2,500.00
31/05/2023	2037 On 01-February-24	13.93	Put	Bond Future	2030	2	2030	2	2,500.00
31/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5509	5	5509	5	0.00
31/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5542	6	5542	6	0.00
31/05/2023	2037 On 02-May-24			Bond Future	13.14	73.8145	13.1419	73.8145	0.00
31/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	936	1	936	1	0.00
31/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	945	1	945	1	0.00
31/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	954	1	954	1	0.00
31/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9867	10	9867	10	0.00
31/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9819	10	9819	10	0.00
31/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9772	10	9772	10	0.00
31/05/2023	2037 On 01-August-24			Bond Future	13.30	71.2087	13.2967	71.2087	0.00
31/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1809	2	1809	2	0.00
31/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1796	2	1796	2	0.00
31/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1783	2	1783	2	0.00
31/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7790	8	7790	8	0.00
31/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7751	8	7751	8	0.00
31/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7711	8	7711	8	0.00
31/05/2023	2038 On 03-August-23			Bond Future	125.32	125.2899	125.3240	125.2899	3,022.00
31/05/2023	2038 On 02-November-23			Bond Future	128.19	128.1605	128.1939	128.1605	1,656.00
31/05/2023	2038 On 01-February-24			Bond Future	129.18	129.1450	129.1788	129.1450	0.00
31/05/2023	2038 On 02-May-24			Bond Future	132.28	132.2430	132.2776	132.2430	0.00
31/05/2023	2038 On 01-August-24			Bond Future	133.19	133.1496	133.1865	133.1496	0.00
31/05/2023	2040 On 03-August-23			Bond Future	12.86	73.9500	12.8639	73.9500	132,957.00
31/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	582	1	582	1	0.00
31/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	596	1	596	1	0.00
31/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	609	1	609	1	0.00
31/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	4121	4	4121	4	0.00
31/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	4165	4	4165	4	0.00
31/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	4209	4	4209	4	0.00
31/05/2023	2040 On 02-November-23			Bond Future	12.98	75.6272	12.9848	75.6272	0.00
31/05/2023	2040 On 02-November-23	11.80	Call	Bond Future	731	1	731	1	128.00
31/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	546	1	546	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
31/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	530	0	530	0	0.00
31/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	538	0	538	0	0.00
31/05/2023	2040 On 02-November-23	12.60	Call	Bond Future	2071	2	2071	2	128.00
31/05/2023	2040 On 02-November-23	13.64	Call	Bond Future	5141	5	5141	5	0.00
31/05/2023	2040 On 02-November-23	12.60	Put	Bond Future	4138	4	4138	4	0.00
31/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	8436	8	8436	8	0.00
31/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8543	9	8543	9	0.00
31/05/2023	2040 On 02-November-23	13.64	Put	Bond Future	1823	2	1823	2	128.00
31/05/2023	2040 On 02-November-23	11.80	Put	Bond Future	7401	7	7401	7	0.00
31/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	8489	9	8489	9	0.00
31/05/2023	2040 On 01-February-24			Bond Future	13.11	72.8815	13.1055	72.8815	28.00
31/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2030	2	2030	2	0.00
31/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	1992	2	1992	2	0.00
31/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2011	2	2011	2	0.00
31/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	6145	6	6145	6	0.00
31/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	6182	6	6182	6	0.00
31/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	6108	6	6108	6	0.00
31/05/2023	2040 On 02-May-24			Bond Future	13.23	74.6144	13.2261	74.6144	0.00
31/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1146	1	1146	1	0.00
31/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1124	1	1124	1	0.00
31/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1135	1	1135	1	0.00
31/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	10109	10	10109	10	0.00
31/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	10210	10	10210	10	0.00
31/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	10159	10	10159	10	0.00
31/05/2023	2040 On 01-August-24			Bond Future	13.38	71.7758	13.3760	71.7758	0.00
31/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2208	2	2208	2	0.00
31/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2223	2	2223	2	0.00
31/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2239	2	2239	2	0.00
31/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7720	8	7720	8	0.00
31/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7761	8	7761	8	0.00
31/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7801	8	7801	8	0.00
31/05/2023	2044 On 03-August-23			Bond Future	12.89	70.5294	12.8901	70.5294	84,933.00
31/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	158	0	158	0	4,553.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	984	1	984	1	0.00
31/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	479	0	479	0	0.00
31/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	307	0	307	0	0.00
31/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	467	0	467	0	0.00
31/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	456	0	456	0	0.00
31/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4603	5	4603	5	0.00
31/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4556	5	4556	5	0.00
31/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	5345	5	5345	5	4,754.00
31/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4509	5	4509	5	0.00
31/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3120	3	3120	3	9,106.00
31/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6722	7	6722	7	3,076.00
31/05/2023	2044 On 02-November-23			Bond Future	13.01	72.1291	13.0060	72.1291	0.00
31/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	493	0	493	0	0.00
31/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	501	0	501	0	0.00
31/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	508	0	508	0	0.00
31/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8809	9	8809	9	0.00
31/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8865	9	8865	9	0.00
31/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8921	9	8921	9	0.00
31/05/2023	2044 On 01-February-24			Bond Future	13.12	69.4271	13.1217	69.4271	0.00
31/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1872	2	1872	2	0.00
31/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1891	2	1891	2	0.00
31/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	1909	2	1909	2	0.00
31/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6451	6	6451	6	0.00
31/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6490	6	6490	6	0.00
31/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6528	6	6528	6	0.00
31/05/2023	2044 On 02-May-24			Bond Future	13.24	71.0779	13.2367	71.0779	0.00
31/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1114	1	1114	1	0.00
31/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1125	1	1125	1	0.00
31/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1136	1	1136	1	0.00
31/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9981	10	9981	10	0.00
31/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	10032	10	10032	10	0.00
31/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	10084	10	10084	10	0.00
31/05/2023	2044 On 01-August-24			Bond Future	13.38	68.2853	13.3795	68.2853	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
31/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2117	2	2117	2	0.00
31/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2086	2	2086	2	0.00
31/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2102	2	2102	2	0.00
31/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7944	8	7944	8	0.00
31/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7986	8	7986	8	0.00
31/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7902	8	7902	8	0.00
31/05/2023	2046 On 03-August-23			Bond Future	109.47	109.3028	109.4725	109.3028	12,882.00
31/05/2023	2046 On 02-November-23			Bond Future	109.88	109.7106	109.8830	109.7106	4,626.00
31/05/2023	2046 On 01-February-24			Bond Future	112.47	112.2903	112.4664	112.2903	0.00
31/05/2023	2046 On 02-May-24			Bond Future	113.00	112.8204	113.0007	112.8204	0.00
31/05/2023	2046 On 01-August-24			Bond Future	115.56	115.3714	115.5571	115.3714	0.00
31/05/2023	2050 On 03-August-23			Bond Future	110.42	109.7699	110.4229	109.7699	10,740.00
31/05/2023	2050 On 02-November-23			Bond Future	112.95	112.2847	112.9515	112.2847	3,364.00
31/05/2023	2050 On 01-February-24			Bond Future	113.35	112.6678	113.3499	112.6678	0.00
31/05/2023	2050 On 02-May-24			Bond Future	116.07	115.3704	116.0688	115.3704	0.00
31/05/2023	2050 On 01-August-24			Bond Future	116.37	115.6568	116.3723	115.6568	0.00
31/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	AL37 On 03-August-23			Index Future	856.95	856.7190	856.9460	856.7190	0.00
31/05/2023	AL37 On 02-November-23			Index Future	876.36	876.1310	876.3600	876.1310	0.00
31/05/2023	AL37 On 01-February-24			Index Future	896.76	896.5260	896.7600	896.5260	0.00
31/05/2023	AL37 On 02-May-24			Index Future	918.07	917.8340	918.0730	917.8340	0.00
31/05/2023	AL37 On 01-August-24			Index Future	938.68	938.4320	938.6800	938.4320	0.00
31/05/2023	AL7T On 03-August-23			Index Future	961.38	961.4700	961.3780	961.4700	0.00
31/05/2023	AL7T On 02-November-23			Index Future	983.16	983.2560	983.1580	983.2560	0.00
31/05/2023	AL7T On 01-February-24			Index Future	1006.04	1006.1450	1006.0430	1006.1450	0.00
31/05/2023	AL7T On 02-May-24			Index Future	1029.95	1030.0580	1029.9540	1030.0580	0.00
31/05/2023	AL7T On 01-August-24			Index Future	1053.07	1053.1750	1053.0720	1053.1750	0.00
31/05/2023	ALBI On 03-August-23			Index Future	847.67	847.5220	847.6740	847.5220	101.00
31/05/2023	ALBI On 02-November-23			Index Future	866.88	866.7260	866.8780	866.7260	0.00
31/05/2023	ALBI On 01-February-24			Index Future	887.06	886.9030	887.0570	886.9030	0.00
31/05/2023	ALBI On 02-May-24			Index Future	908.14	907.9820	908.1390	907.9820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2023	ALBI On 01-August-24			Index Future	928.52	928.3590	928.5230	928.3590	0.00
31/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2023	ES33 On 03-August-23			Bond Future	13.34	71.0322	13.3391	71.0322	350.00
31/05/2023	ES33 On 02-November-23			Bond Future	13.50	68.8599	13.5013	68.8599	0.00
31/05/2023	ES33 On 01-February-24			Bond Future	13.67	70.4795	13.6658	70.4795	0.00
31/05/2023	ES33 On 02-May-24			Bond Future	13.83	68.3680	13.8276	68.3680	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
31/05/2023	ES33 On 01-August-24			Bond Future	14.02	69.9101	14.0219	69.9101	0.00
31/05/2023	ES42 On 03-August-23			Bond Future	13.62	68.0105	13.6190	68.0105	4,000.00
31/05/2023	ES42 On 02-November-23			Bond Future	13.77	65.3047	13.7679	65.3047	0.00
31/05/2023	ES42 On 01-February-24			Bond Future	13.91	66.8410	13.9110	66.8410	0.00
31/05/2023	ES42 On 02-May-24			Bond Future	14.06	64.1811	14.0571	64.1811	0.00
31/05/2023	ES42 On 01-August-24			Bond Future	14.23	65.6261	14.2272	65.6261	0.00
31/05/2023	GOVI On 03-August-23			GOVI	835.31	835.1540	835.3110	835.1540	838.00
31/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	19090	2	19090	2	0.00
31/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	18990	2	18990	2	0.00
31/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	19190	2	19190	2	0.00
31/05/2023	GOVI On 02-November-23			GOVI	854.24	854.0770	854.2350	854.0770	0.00
31/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	315750	32	315750	32	0.00
31/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	315850	32	315850	32	0.00
31/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	315650	32	315650	32	0.00
31/05/2023	GOVI On 01-February-24			GOVI	874.12	873.9590	874.1200	873.9590	0.00
31/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	58800	6	58800	6	0.00
31/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	58700	6	58700	6	0.00
31/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	58600	6	58600	6	0.00
31/05/2023	GOVI On 02-May-24			GOVI	894.89	894.7310	894.8940	894.7310	0.00
31/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	560760	56	560760	56	0.00
31/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	560860	56	560860	56	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
31/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	560960	56	560960	56	0.00
31/05/2023	GOVI On 01-August-24			GOVI	914.98	914.8110	914.9810	914.8110	0.00
31/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
31/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	284090	29	284090	29	0.00
31/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	283990	29	283990	29	0.00
31/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	283890	29	283890	29	0.00
31/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2023	IGOV On 03-August-23			Index Future	324.27	324.2460	324.2690	324.2460	639.00
31/05/2023	IGOV On 02-November-23			Index Future	331.69	331.6710	331.6940	331.6710	16.00
31/05/2023	IGOV On 01-February-24			Index Future	339.49	339.4680	339.4910	339.4680	0.00
31/05/2023	IGOV On 02-May-24			Index Future	347.63	347.6110	347.6340	347.6110	0.00
31/05/2023	IGOV On 01-August-24			Index Future	355.51	355.4850	355.5100	355.4850	0.00
31/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.58	91.4350	8.5750	91.4350	0.00
31/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.75	91.2600	8.7500	91.2600	0.00
31/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	9.00	90.9900	9.0000	90.9900	0.00
31/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.15	90.8400	9.1500	90.8400	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
31/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.17	90.8150	9.1650	90.8150	0.00
31/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.24	90.7350	9.2350	90.7350	0.00
31/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.27	90.7000	9.2650	90.7000	0.00
31/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.25	90.7150	9.2500	90.7150	0.00
31/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.17	90.8000	9.1700	90.8000	0.00
31/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	9.05	90.9100	9.0500	90.9100	0.00
31/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.87	91.0950	8.8650	91.0950	0.00
31/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.85	91.1050	8.8450	91.1050	0.00
31/05/2023	R035 On 03-August-23			Bond Future	12.53	81.7990	12.5311	81.7990	61,185.00
31/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	386	0	386	0	0.00
31/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	662	1	662	1	0.00
31/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	676	1	676	1	0.00
31/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	691	1	691	1	0.00
31/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	1725	2	1725	2	5,000.00
31/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	3438	3	3438	3	0.00
31/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	3476	3	3476	3	0.00
31/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1882	2	1882	2	0.00
31/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3515	4	3515	4	0.00
31/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	4473	4	4473	4	4,870.00
31/05/2023	R035 On 02-November-23			Bond Future	12.66	79.1413	12.6609	79.1413	109,778.00
31/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	633	1	633	1	0.00
31/05/2023	R035 On 02-November-23	11.74	Call	Bond Future	962	1	962	1	750.00
31/05/2023	R035 On 02-November-23	12.24	Call	Bond Future	1824	2	1824	2	750.00
31/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	170	0	170	0	400.00
31/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3362	3	3362	3	0.00
31/05/2023	R035 On 02-November-23	13.59	Call	Bond Future	5736	6	5736	6	0.00
31/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	398	0	398	0	400.00
31/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	616	1	616	1	0.00
31/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	624	1	624	1	0.00
31/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	7131	7	7131	7	0.00
31/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	7178	7	7178	7	0.00
31/05/2023	R035 On 02-November-23	13.59	Put	Bond Future	1324	1	1324	1	750.00
31/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2434	2	2434	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
31/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	11285	11	11285	11	0.00
31/05/2023	R035 On 02-November-23	12.24	Put	Bond Future	3949	4	3949	4	0.00
31/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	8593	9	8593	9	0.00
31/05/2023	R035 On 02-November-23	11.74	Put	Bond Future	5720	6	5720	6	0.00
31/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	7085	7	7085	7	0.00
31/05/2023	R035 On 01-February-24			Bond Future	12.79	80.9844	12.7915	80.9844	0.00
31/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2171	2	2171	2	0.00
31/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	720	1	720	1	400.00
31/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2132	2	2132	2	0.00
31/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5493	5	5493	5	0.00
31/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2151	2	2151	2	0.00
31/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	393	0	393	0	400.00
31/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	12044	12	12044	12	0.00
31/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	9481	9	9481	9	0.00
31/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	5184	5	5184	5	0.00
31/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	5152	5	5152	5	0.00
31/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2341	2	2341	2	400.00
31/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	5121	5	5121	5	0.00
31/05/2023	R035 On 02-May-24			Bond Future	12.91	78.3923	12.9108	78.3923	0.00
31/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	915	1	915	1	0.00
31/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	898	1	898	1	0.00
31/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	906	1	906	1	0.00
31/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9720	10	9720	10	0.00
31/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9766	10	9766	10	0.00
31/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	9673	10	9673	10	0.00
31/05/2023	R035 On 01-August-24			Bond Future	13.06	80.1446	13.0590	80.1446	0.00
31/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1651	2	1651	2	0.00
31/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1663	2	1663	2	0.00
31/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1676	2	1676	2	0.00
31/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7920	8	7920	8	0.00
31/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7880	8	7880	8	0.00
31/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7841	8	7841	8	0.00
31/05/2023	R186 On 03-August-23			Bond Future	9.96	102.8004	9.9584	102.8004	73,345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	653	1	653	1	0.00
31/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	678	1	678	1	0.00
31/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	665	1	665	1	0.00
31/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1286	1	1286	1	0.00
31/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1302	1	1302	1	0.00
31/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1270	1	1270	1	0.00
31/05/2023	R186 On 02-November-23			Bond Future	10.03	105.1309	10.0282	105.1309	13,885.00
31/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2015	2	2015	2	0.00
31/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	675	1	675	1	0.00
31/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	667	1	667	1	0.00
31/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	497	0	497	0	1,715.00
31/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	683	1	683	1	0.00
31/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2363	2	2363	2	0.00
31/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2401	2	2401	2	0.00
31/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2382	2	2382	2	0.00
31/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	985	1	985	1	1,715.00
31/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2855	3	2855	3	0.00
31/05/2023	R186 On 01-February-24			Bond Future	10.08	102.2662	10.0843	102.2662	0.00
31/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	980	1	980	1	0.00
31/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	970	1	970	1	0.00
31/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	960	1	960	1	0.00
31/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2379	2	2379	2	0.00
31/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2409	2	2409	2	0.00
31/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2394	2	2394	2	0.00
31/05/2023	R186 On 02-May-24			Bond Future	10.13	104.6974	10.1290	104.6974	0.00
31/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	204	0	204	0	0.00
31/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1212	1	1212	1	2,030.00
31/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	202	0	202	0	0.00
31/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2079	2	2079	2	0.00
31/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	207	0	207	0	0.00
31/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5162	5	5162	5	0.00
31/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	2122	2	2122	2	0.00
31/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1466	2	1466	2	2,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5206	5	5206	5	0.00
31/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5184	5	5184	5	0.00
31/05/2023	R186 On 01-August-24			Bond Future	10.25	101.7284	10.2526	101.7284	0.00
31/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	467	0	467	0	0.00
31/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	458	0	458	0	0.00
31/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	462	0	462	0	0.00
31/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3748	4	3748	4	0.00
31/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3782	4	3782	4	0.00
31/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3765	4	3765	4	0.00
31/05/2023	R197 On 03-August-23			Bond Future	334.99	334.9332	334.9885	334.9332	44.00
31/05/2023	R197 On 02-November-23			Bond Future	342.66	342.6059	342.6587	342.6059	0.00
31/05/2023	R202 On 03-August-23			Bond Future	247.17	247.8518	247.1724	247.8518	5,336.00
31/05/2023	R202 On 02-November-23			Bond Future	252.83	253.5296	252.8319	253.5296	0.00
31/05/2023	R202 On 01-February-24			Bond Future	253.79	254.5063	253.7916	254.5063	0.00
31/05/2023	R202 On 02-May-24			Bond Future	259.88	260.6113	259.8794	260.6113	0.00
31/05/2023	R202 On 01-August-24			Bond Future	260.62	261.3698	260.6242	261.3698	0.00
31/05/2023	R209 On 03-August-23			Bond Future	12.56	62.7231	12.5570	62.7231	11,690.00
31/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	13	0	13	0	7,000.00
31/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	508	0	508	0	0.00
31/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	75	0	75	0	7,000.00
31/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
31/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	11	0	11	0	1,800.00
31/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	568	1	568	1	0.00
31/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	486	0	486	0	0.00
31/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	497	0	497	0	0.00
31/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	3089	3	3089	3	1,750.00
31/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	6228	6	6228	6	0.00
31/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	3262	3	3262	3	0.00
31/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12882	13	12882	13	0.00
31/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	3334	3	3334	3	0.00
31/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	3298	3	3298	3	0.00
31/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8752	9	8752	9	0.00
31/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	9016	9	9016	9	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
31/05/2023	R209 On 02-November-23			Bond Future	12.67	60.9906	12.6710	60.9906	497.00
31/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	478	0	478	0	0.00
31/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	471	0	471	0	0.00
31/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	464	0	464	0	0.00
31/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6691	7	6691	7	0.00
31/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6648	7	6648	7	0.00
31/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6606	7	6606	7	0.00
31/05/2023	R209 On 01-February-24			Bond Future	12.78	62.4111	12.7808	62.4111	0.00
31/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	1786	2	1786	2	0.00
31/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1769	2	1769	2	0.00
31/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	1802	2	1802	2	0.00
31/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4631	5	4631	5	0.00
31/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4659	5	4659	5	0.00
31/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4688	5	4688	5	0.00
31/05/2023	R209 On 02-May-24			Bond Future	12.89	60.7396	12.8893	60.7396	0.00
31/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	790	1	790	1	0.00
31/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	782	1	782	1	0.00
31/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	774	1	774	1	0.00
31/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8672	9	8672	9	0.00
31/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8630	9	8630	9	0.00
31/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8588	9	8588	9	0.00
31/05/2023	R209 On 01-August-24			Bond Future	13.02	62.0970	13.0230	62.0970	0.00
31/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1481	2	1481	2	0.00
31/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1470	1	1470	1	0.00
31/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1493	2	1493	2	0.00
31/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6878	7	6878	7	0.00
31/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6913	7	6913	7	0.00
31/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6949	7	6949	7	0.00
31/05/2023	R210 On 03-August-23			Bond Future	227.24	227.2054	227.2368	227.2054	421.00
31/05/2023	R210 On 02-November-23			Bond Future	229.26	229.2326	229.2622	229.2326	0.00
31/05/2023	R210 On 01-February-24			Bond Future	234.65	234.6228	234.6522	234.6228	0.00
31/05/2023	R210 On 02-May-24			Bond Future	237.00	236.9711	237.0011	236.9711	0.00
31/05/2023	R210 On 01-August-24			Bond Future	242.36	242.3315	242.3650	242.3315	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
31/05/2023	R213 On 03-August-23			Bond Future	11.81	79.4862	11.8063	79.4862	23,634.00
31/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1066	1	1066	1	0.00
31/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1085	1	1085	1	0.00
31/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1105	1	1105	1	0.00
31/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1860	2	1860	2	0.00
31/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1838	2	1838	2	0.00
31/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1883	2	1883	2	0.00
31/05/2023	R213 On 02-November-23			Bond Future	11.93	77.7293	11.9289	77.7293	3,328.00
31/05/2023	R213 On 02-November-23	11.44	Call	Bond Future	1420	1	1420	1	750.00
31/05/2023	R213 On 02-November-23	12.70	Call	Bond Future	4257	4	4257	4	0.00
31/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	986	1	986	1	0.00
31/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	974	1	974	1	0.00
31/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	998	1	998	1	0.00
31/05/2023	R213 On 02-November-23	10.94	Call	Bond Future	795	1	795	1	750.00
31/05/2023	R213 On 02-November-23	10.94	Put	Bond Future	4921	5	4921	5	0.00
31/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	4309	4	4309	4	0.00
31/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	4370	4	4370	4	0.00
31/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	4340	4	4340	4	0.00
31/05/2023	R213 On 02-November-23	12.70	Put	Bond Future	1225	1	1225	1	750.00
31/05/2023	R213 On 02-November-23	11.44	Put	Bond Future	3426	3	3426	3	0.00
31/05/2023	R213 On 01-February-24			Bond Future	12.05	79.5394	12.0523	79.5394	0.00
31/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2173	2	2173	2	0.00
31/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2137	2	2137	2	0.00
31/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2155	2	2155	2	0.00
31/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	3517	3	3517	3	0.00
31/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3539	3	3539	3	0.00
31/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	3494	3	3494	3	0.00
31/05/2023	R213 On 02-May-24			Bond Future	12.16	77.8673	12.1640	77.8673	0.00
31/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	602	0	602	0	0.00
31/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	608	0	608	0	0.00
31/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	614	0	614	0	0.00
31/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	8204	8	8204	8	0.00
31/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	8242	8	8242	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
31/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	8279	8	8279	8	0.00
31/05/2023	R213 On 01-August-24			Bond Future	12.31	79.6092	12.3112	79.6092	0.00
31/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1138	1	1138	1	0.00
31/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1121	1	1121	1	0.00
31/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1130	1	1130	1	0.00
31/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6750	7	6750	7	0.00
31/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6782	7	6782	7	0.00
31/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6718	7	6718	7	0.00
31/05/2023	R214 On 03-August-23			Bond Future	12.74	59.4394	12.7436	59.4394	20,176.00
31/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	545	1	545	1	0.00
31/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	521	1	521	1	0.00
31/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	533	1	533	1	0.00
31/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	3289	3	3289	3	0.00
31/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3325	3	3325	3	0.00
31/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	3253	3	3253	3	0.00
31/05/2023	R214 On 02-November-23			Bond Future	12.86	57.4824	12.8559	57.4824	20.00
31/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	432	0	432	0	0.00
31/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	445	0	445	0	0.00
31/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	438	0	438	0	0.00
31/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	7168	7	7168	7	0.00
31/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	7214	7	7214	7	0.00
31/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	7122	7	7122	7	0.00
31/05/2023	R214 On 01-February-24			Bond Future	12.97	58.8210	12.9678	58.8210	0.00
31/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1541	1	1541	1	0.00
31/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1557	1	1557	1	0.00
31/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1572	2	1572	2	0.00
31/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	5268	5	5268	5	0.00
31/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	5301	5	5301	5	0.00
31/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	5333	5	5333	5	0.00
31/05/2023	R214 On 02-May-24			Bond Future	13.07	56.9110	13.0694	56.9110	0.00
31/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	944	1	944	1	0.00
31/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	935	1	935	1	0.00
31/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	926	1	926	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
31/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8578	9	8578	9	0.00
31/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8534	9	8534	9	0.00
31/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8491	9	8491	9	0.00
31/05/2023	R214 On 01-August-24			Bond Future	13.19	58.1830	13.1929	58.1830	0.00
31/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1840	2	1840	2	0.00
31/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1854	2	1854	2	0.00
31/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1867	2	1867	2	0.00
31/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6432	6	6432	6	0.00
31/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6466	6	6466	6	0.00
31/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6501	7	6501	7	0.00
31/05/2023	R248 On 03-August-23			Bond Future	12.83	73.5051	12.8271	73.5051	240,236.00
31/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	488	0	488	0	0.00
31/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	786	1	786	1	1,100.00
31/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	500	0	500	0	0.00
31/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3190	3	3190	3	0.00
31/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	222	0	222	0	1,100.00
31/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	512	0	512	0	0.00
31/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4598	5	4598	5	0.00
31/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	6207	6	6207	6	0.00
31/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1223	1	1223	1	1,100.00
31/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4645	5	4645	5	0.00
31/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3749	4	3749	4	0.00
31/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4693	5	4693	5	0.00
31/05/2023	R248 On 02-November-23			Bond Future	12.94	70.7230	12.9441	70.7230	11,069.00
31/05/2023	R248 On 02-November-23	11.80	Call	Bond Future	796	1	796	1	220.00
31/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	503	0	503	0	0.00
31/05/2023	R248 On 02-November-23	12.50	Call	Bond Future	1980	2	1980	2	220.00
31/05/2023	R248 On 02-November-23	13.60	Call	Bond Future	5209	5	5209	5	0.00
31/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	487	0	487	0	0.00
31/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	495	0	495	0	0.00
31/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	9103	9	9103	9	0.00
31/05/2023	R248 On 02-November-23	13.60	Put	Bond Future	1867	2	1867	2	220.00
31/05/2023	R248 On 02-November-23	11.80	Put	Bond Future	7409	7	7409	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
31/05/2023	R248 On 02-November-23	12.50	Put	Bond Future	4421	4	4421	4	0.00
31/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	9218	9	9218	9	0.00
31/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	9160	9	9160	9	0.00
31/05/2023	R248 On 01-February-24			Bond Future	13.06	72.3701	13.0613	72.3701	0.00
31/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1797	2	1797	2	0.00
31/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1760	2	1760	2	0.00
31/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1779	2	1779	2	0.00
31/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6870	7	6870	7	0.00
31/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6911	7	6911	7	0.00
31/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6829	7	6829	7	0.00
31/05/2023	R248 On 02-May-24			Bond Future	13.17	69.6369	13.1677	69.6369	13,000.00
31/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1023	1	1023	1	0.00
31/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1002	1	1002	1	0.00
31/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1013	1	1013	1	0.00
31/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10852	11	10852	11	0.00
31/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10963	11	10963	11	0.00
31/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10907	11	10907	11	0.00
31/05/2023	R248 On 01-August-24			Bond Future	13.30	71.1928	13.2970	71.1928	0.00
31/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2312	2	2312	2	0.00
31/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2294	2	2294	2	0.00
31/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2275	2	2275	2	0.00
31/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7696	8	7696	8	0.00
31/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7657	8	7657	8	0.00
31/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7618	8	7618	8	0.00