



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	2025 On 04-May-23			Bond Future	169.68	169.7790	169.6810	169.7790	5,381.00
24/03/2023	2025 On 03-August-23			Bond Future	171.31	171.4685	171.3072	171.4685	214.00
24/03/2023	2025 On 02-November-23			Bond Future	174.79	174.9863	174.7910	174.9863	0.00
24/03/2023	2025 On 01-February-24			Bond Future	176.61	176.8601	176.6087	176.8601	0.00
24/03/2023	2025 On 02-May-24			Bond Future	180.18	180.4597	180.1759	180.4597	0.00
24/03/2023	2029 On 04-May-23			Bond Future	122.47	122.4761	122.4736	122.4761	2,115.00
24/03/2023	2029 On 03-August-23			Bond Future	124.90	124.9507	124.9038	124.9507	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	2029 On 02-November-23			Bond Future	126.12	126.1892	126.1191	126.1892	0.00
24/03/2023	2029 On 01-February-24			Bond Future	128.72	128.8273	128.7181	128.8273	0.00
24/03/2023	2029 On 02-May-24			Bond Future	129.96	130.0926	129.9614	130.0926	0.00
24/03/2023	2030 On 04-May-23			Bond Future	9.97	92.5123	9.9742	92.5123	93,188.00
24/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	346	0	346	0	150.00
24/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8784	9	8784	9	0.00
24/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10577	10	10577	10	0.00
24/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10846	11	10846	11	0.00
24/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3297	3	3297	3	350.00
24/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7114	7	7114	7	0.00
24/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2894	3	2894	3	0.00
24/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	10	0	10	0	388.00
24/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	479	0	479	0	479.00
24/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5993	6	5993	6	0.00
24/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2823	3	2823	3	0.00
24/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2859	3	2859	3	0.00
24/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	677	1	677	1	388.00
24/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2471	2	2471	2	479.00
24/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1182	1	1182	1	1,080.00
24/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1065	1	1065	1	0.00
24/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	481	0	481	0	0.00
24/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1561	2	1561	2	0.00
24/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	387	0	387	0	0.00
24/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	395	0	395	0	0.00
24/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	69	0	69	0	150.00
24/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1869	2	1869	2	0.00
24/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4413	5	4413	5	0.00
24/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2152	2	2152	2	0.00
24/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	379	0	379	0	0.00
24/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	37	0	37	0	388.00
24/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	303	0	303	0	0.00
24/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	2	0	2	0	350.00
24/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	3	0	3	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	14	0	14	0	1,080.00
24/03/2023	2030 On 03-August-23			Bond Future	10.08	90.3518	10.0821	90.3518	11,931.00
24/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5872	6	5872	6	0.00
24/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10281	10	10281	10	0.00
24/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11365	11	11365	11	0.00
24/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5837	6	5837	6	0.00
24/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2822	3	2822	3	1,012.00
24/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3542	3	3542	3	350.00
24/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5802	6	5802	6	0.00
24/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	495	0	495	0	0.00
24/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1095	1	1095	1	0.00
24/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	483	0	483	0	0.00
24/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	48	0	48	0	350.00
24/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	84	0	84	0	1,012.00
24/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1442	1	1442	1	0.00
24/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	489	0	489	0	0.00
24/03/2023	2030 On 02-November-23			Bond Future	10.18	92.1843	10.1780	92.1843	0.00
24/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6489	6	6489	6	0.00
24/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4185	4	4185	4	0.00
24/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4128	4	4128	4	0.00
24/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4156	4	4156	4	0.00
24/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2295	2	2295	2	800.00
24/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1391	1	1391	1	800.00
24/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4021	4	4021	4	0.00
24/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2755	3	2755	3	0.00
24/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1521	2	1521	2	0.00
24/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1533	2	1533	2	0.00
24/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1508	1	1508	1	0.00
24/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	810	1	810	1	800.00
24/03/2023	2030 On 01-February-24			Bond Future	10.28	90.0854	10.2782	90.0854	0.00
24/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5710	6	5710	6	0.00
24/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7960	8	7960	8	0.00
24/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2436	2	2436	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
24/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5564	5	5564	5	0.00
24/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5681	6	5681	6	0.00
24/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1558	1	1558	1	400.00
24/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5739	6	5739	6	0.00
24/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2163	2	2163	2	1,360.00
24/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3608	4	3608	4	0.00
24/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1390	1	1390	1	0.00
24/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	849	1	849	1	400.00
24/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4527	4	4527	4	0.00
24/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1409	1	1409	1	0.00
24/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1447	1	1447	1	1,360.00
24/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3297	3	3297	3	0.00
24/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1400	1	1400	1	0.00
24/03/2023	2030 On 02-May-24			Bond Future	10.40	91.8963	10.4010	91.8963	0.00
24/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1959	2	1959	2	0.00
24/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1927	2	1927	2	0.00
24/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1943	2	1943	2	0.00
24/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4284	4	4284	4	0.00
24/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4309	4	4309	4	0.00
24/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4260	4	4260	4	0.00
24/03/2023	2032 On 04-May-23			Bond Future	10.63	87.5094	10.6307	87.5094	171,692.00
24/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	57	0	57	0	6,500.00
24/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	169	0	169	0	730.00
24/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2534	3	2534	3	0.00
24/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	2062	2	2062	2	0.00
24/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2097	2	2097	2	0.00
24/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	523	0	523	0	500.00
24/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1267	1	1267	1	400.00
24/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	1023	1	1023	1	730.00
24/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2133	2	2133	2	0.00
24/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2761	3	2761	3	0.00
24/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1473	1	1473	1	0.00
24/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	39	0	39	0	500.00

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24/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	4016	4	4016	4	400.00
24/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12956	13	12956	13	0.00
24/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	1	0	400.00
24/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4202	4	4202	4	0.00
24/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	587	0	587	0	730.00
24/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	811	1	811	1	0.00
24/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1544	1	1544	1	0.00
24/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1322	1	1322	1	0.00
24/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2248	2	2248	2	0.00
24/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	826	1	826	1	0.00
24/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	842	1	842	1	0.00
24/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	660	1	660	1	13,000.00
24/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1168	1	1168	1	500.00
24/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3336	3	3336	3	0.00
24/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	318	0	318	0	0.00
24/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4458	4	4458	4	0.00
24/03/2023	2032 On 03-August-23			Bond Future	10.74	89.2561	10.7430	89.2561	2,686.00
24/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5719	6	5719	6	0.00
24/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5756	6	5756	6	0.00
24/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5794	6	5794	6	0.00
24/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6286	6	6286	6	5,000.00
24/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1388	1	1388	1	1,500.00
24/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	466	0	466	0	1,500.00
24/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6473	6	6473	6	0.00
24/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3653	3	3653	3	0.00
24/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	717	1	717	1	0.00
24/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	827	1	827	1	0.00
24/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	836	1	836	1	0.00
24/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	845	1	845	1	0.00
24/03/2023	2032 On 02-November-23			Bond Future	10.85	86.9064	10.8540	86.9064	0.00
24/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4178	4	4178	4	0.00
24/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4148	4	4148	4	0.00
24/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4208	4	4208	4	0.00

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24/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2340	2	2340	2	0.00
24/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2376	2	2376	2	0.00
24/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2358	2	2358	2	0.00
24/03/2023	2032 On 01-February-24			Bond Future	10.97	88.7037	10.9666	88.7037	0.00
24/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6061	6	6061	6	0.00
24/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8651	9	8651	9	0.00
24/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2963	3	2963	3	1,200.00
24/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5997	6	5997	6	0.00
24/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6029	6	6029	6	0.00
24/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1517	2	1517	2	1,200.00
24/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6263	6	6263	6	0.00
24/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1976	2	1976	2	0.00
24/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1989	2	1989	2	0.00
24/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3961	4	3961	4	0.00
24/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1188	1	1188	1	1,200.00
24/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1963	2	1963	2	0.00
24/03/2023	2032 On 02-May-24			Bond Future	11.10	86.3289	11.0953	86.3289	0.00
24/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2555	3	2555	3	0.00
24/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2535	3	2535	3	0.00
24/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2576	3	2576	3	0.00
24/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5121	5	5121	5	0.00
24/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5177	5	5177	5	0.00
24/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5149	5	5149	5	0.00
24/03/2023	2033 On 04-May-23			Bond Future	116.14	116.0367	116.1374	116.0367	1,540.00
24/03/2023	2033 On 03-August-23			Bond Future	118.44	118.3811	118.4418	118.3811	6,141.00
24/03/2023	2033 On 02-November-23			Bond Future	119.44	119.3942	119.4353	119.3942	0.00
24/03/2023	2033 On 01-February-24			Bond Future	121.90	121.8903	121.8965	121.8903	0.00
24/03/2023	2033 On 02-May-24			Bond Future	122.91	122.9198	122.9076	122.9198	0.00
24/03/2023	2037 On 04-May-23			Bond Future	11.56	81.8457	11.5581	81.8457	63,080.00
24/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	414	0	414	0	400.00
24/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11152	12	11152	12	0.00
24/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	921	1	921	1	0.00
24/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2283	2	2283	2	400.00

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24/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	320	0	320	0	703.00
24/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	877	1	877	1	0.00
24/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2894	3	2894	3	0.00
24/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	899	1	899	1	0.00
24/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2342	2	2342	2	0.00
24/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	9	0	9	0	400.00
24/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2379	2	2379	2	0.00
24/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3926	4	3926	4	0.00
24/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3532	3	3532	3	0.00
24/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1024	1	1024	1	0.00
24/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2305	2	2305	2	0.00
24/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	746	1	746	1	703.00
24/03/2023	2037 On 03-August-23			Bond Future	11.69	79.2219	11.6871	79.2219	74,072.00
24/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4522	5	4522	5	0.00
24/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	434	0	434	0	1,800.00
24/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1336	1	1336	1	1,800.00
24/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4486	5	4486	5	0.00
24/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4451	5	4451	5	0.00
24/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2069	2	2069	2	0.00
24/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2051	2	2051	2	0.00
24/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5347	5	5347	5	0.00
24/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8844	8	8844	8	0.00
24/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2032	2	2032	2	0.00
24/03/2023	2037 On 02-November-23			Bond Future	11.81	80.8287	11.8058	80.8287	0.00
24/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3113	3	3113	3	0.00
24/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3140	3	3140	3	0.00
24/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3167	3	3167	3	0.00
24/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4547	4	4547	4	0.00
24/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4517	4	4517	4	0.00
24/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4487	4	4487	4	0.00
24/03/2023	2037 On 01-February-24			Bond Future	11.93	78.2445	11.9291	78.2445	0.00
24/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5530	6	5530	6	0.00
24/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5561	6	5561	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
24/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5594	6	5594	6	0.00
24/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3461	3	3461	3	0.00
24/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3481	3	3481	3	0.00
24/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3502	3	3502	3	0.00
24/03/2023	2037 On 02-May-24			Bond Future	12.07	79.8166	12.0662	79.8166	0.00
24/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3059	3	3059	3	0.00
24/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3103	3	3103	3	0.00
24/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3081	3	3081	3	0.00
24/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6523	6	6523	6	0.00
24/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6558	6	6558	6	0.00
24/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6488	6	6488	6	0.00
24/03/2023	2038 On 04-May-23			Bond Future	129.26	129.5649	129.2555	129.5649	4,625.00
24/03/2023	2038 On 03-August-23			Bond Future	129.86	130.2242	129.8621	130.2242	0.00
24/03/2023	2038 On 02-November-23			Bond Future	132.50	132.8960	132.5030	132.8960	0.00
24/03/2023	2038 On 01-February-24			Bond Future	133.23	133.6668	133.2262	133.6668	0.00
24/03/2023	2038 On 02-May-24			Bond Future	135.92	136.3865	135.9167	136.3865	0.00
24/03/2023	2040 On 04-May-23			Bond Future	11.75	82.9400	11.7481	82.9400	52,071.00
24/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	5	0	5	0	388.00
24/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	70	0	70	0	486.00
24/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	158	0	158	0	388.00
24/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9455	10	9455	10	0.00
24/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	922	1	922	1	486.00
24/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2754	3	2754	3	0.00
24/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	239	0	239	0	684.00
24/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	771	1	771	1	0.00
24/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	792	1	792	1	0.00
24/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6129	7	6129	7	0.00
24/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	813	1	813	1	0.00
24/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2792	2	2792	2	0.00
24/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	943	1	943	1	684.00
24/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	199	0	199	0	388.00
24/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	40	0	40	0	486.00
24/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6683	6	6683	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
24/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2835	2	2835	2	0.00
24/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2878	3	2878	3	0.00
24/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4817	4	4817	4	0.00
24/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2585	2	2585	2	0.00
24/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5473	5	5473	5	0.00
24/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10620	10	10620	10	0.00
24/03/2023	2040 On 03-August-23			Bond Future	11.88	80.0877	11.8769	80.0877	98,195.00
24/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4429	5	4429	5	0.00
24/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4392	5	4392	5	0.00
24/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4465	5	4465	5	0.00
24/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2393	2	2393	2	0.00
24/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2436	2	2436	2	0.00
24/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2414	2	2414	2	0.00
24/03/2023	2040 On 02-November-23			Bond Future	12.00	81.7120	11.9955	81.7120	0.00
24/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2972	3	2972	3	0.00
24/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2946	3	2946	3	0.00
24/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2919	3	2919	3	0.00
24/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5427	5	5427	5	0.00
24/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5357	5	5357	5	0.00
24/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5392	5	5392	5	0.00
24/03/2023	2040 On 01-February-24			Bond Future	12.12	78.8958	12.1186	78.8958	11.00
24/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5341	5	5341	5	0.00
24/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5309	5	5309	5	0.00
24/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5276	5	5276	5	0.00
24/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4068	4	4068	4	0.00
24/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4044	4	4044	4	0.00
24/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4020	4	4020	4	0.00
24/03/2023	2040 On 02-May-24			Bond Future	12.25	80.4807	12.2542	80.4807	0.00
24/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3113	3	3113	3	0.00
24/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3067	3	3067	3	0.00
24/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3090	3	3090	3	0.00
24/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6849	6	6849	6	0.00
24/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6925	6	6925	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
24/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6887	6	6887	6	0.00
24/03/2023	2044 On 04-May-23			Bond Future	11.87	78.9754	11.8668	78.9754	62,604.00
24/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	631	1	631	1	0.00
24/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1363	2	1363	2	0.00
24/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2167	2	2167	2	0.00
24/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3142	3	3142	3	0.00
24/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	597	1	597	1	0.00
24/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	614	1	614	1	0.00
24/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3432	3	3432	3	0.00
24/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2083	2	2083	2	4,423.00
24/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3480	3	3480	3	0.00
24/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	857	1	857	1	1,798.00
24/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1360	1	1360	1	4,423.00
24/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3384	3	3384	3	0.00
24/03/2023	2044 On 03-August-23			Bond Future	11.99	76.1691	11.9927	76.1691	20,083.00
24/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3873	4	3873	4	0.00
24/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2554	3	2554	3	0.00
24/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3309	3	3309	3	0.00
24/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3839	4	3839	4	0.00
24/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3805	4	3805	4	0.00
24/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2870	3	2870	3	0.00
24/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2845	2	2845	2	0.00
24/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3265	3	3265	3	4,754.00
24/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4036	4	4036	4	3,076.00
24/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2821	2	2821	2	0.00
24/03/2023	2044 On 02-November-23			Bond Future	12.11	77.7140	12.1085	77.7140	0.00
24/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2701	3	2701	3	0.00
24/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2676	3	2676	3	0.00
24/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2726	3	2726	3	0.00
24/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6024	6	6024	6	0.00
24/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6100	6	6100	6	0.00
24/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6062	6	6062	6	0.00
24/03/2023	2044 On 01-February-24			Bond Future	12.23	74.9402	12.2286	74.9402	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
24/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4832	5	4832	5	0.00
24/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4801	5	4801	5	0.00
24/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4864	5	4864	5	0.00
24/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4508	4	4508	4	0.00
24/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4561	4	4561	4	0.00
24/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4535	4	4535	4	0.00
24/03/2023	2044 On 02-May-24			Bond Future	12.36	76.4456	12.3602	76.4456	0.00
24/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3099	3	3099	3	0.00
24/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3076	3	3076	3	0.00
24/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3122	3	3122	3	0.00
24/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7239	7	7239	7	0.00
24/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7318	7	7318	7	0.00
24/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7279	7	7279	7	0.00
24/03/2023	2046 On 04-May-23			Bond Future	113.61	114.2468	113.6087	114.2468	17,308.00
24/03/2023	2046 On 03-August-23			Bond Future	115.86	116.5552	115.8632	116.5552	0.00
24/03/2023	2046 On 02-November-23			Bond Future	116.14	116.8645	116.1378	116.8645	0.00
24/03/2023	2046 On 01-February-24			Bond Future	118.53	119.3077	118.5310	119.3077	0.00
24/03/2023	2046 On 02-May-24			Bond Future	118.79	119.6031	118.7927	119.6031	0.00
24/03/2023	2050 On 04-May-23			Bond Future	116.04	116.2434	116.0387	116.2434	13,316.00
24/03/2023	2050 On 03-August-23			Bond Future	116.16	116.4105	116.1600	116.4105	0.00
24/03/2023	2050 On 02-November-23			Bond Future	118.52	118.7989	118.5224	118.7989	0.00
24/03/2023	2050 On 01-February-24			Bond Future	118.73	119.0464	118.7292	119.0464	0.00
24/03/2023	2050 On 02-May-24			Bond Future	121.13	121.4687	121.1266	121.4687	0.00
24/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	AL37 On 04-May-23			Index Future	883.81	882.8920	883.8100	882.8920	0.00
24/03/2023	AL37 On 03-August-23			Index Future	901.13	900.5150	901.1310	900.5150	0.00
24/03/2023	AL37 On 02-November-23			Index Future	919.24	918.7780	919.2440	918.7780	0.00
24/03/2023	AL37 On 01-February-24			Index Future	937.98	937.7790	937.9800	937.7790	0.00
24/03/2023	AL37 On 02-May-24			Index Future	956.73	956.6720	956.7310	956.6720	0.00
24/03/2023	AL7T On 04-May-23			Index Future	1012.00	1014.4260	1011.9980	1014.4260	0.00
24/03/2023	AL7T On 03-August-23			Index Future	1031.83	1034.6730	1031.8310	1034.6730	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
24/03/2023	AL7T On 02-November-23			Index Future	1052.57	1055.6570	1052.5710	1055.6570	0.00
24/03/2023	AL7T On 01-February-24			Index Future	1074.03	1077.4890	1074.0250	1077.4890	0.00
24/03/2023	AL7T On 02-May-24			Index Future	1095.50	1099.1970	1095.4960	1099.1970	0.00
24/03/2023	ALBI On 04-May-23			Index Future	886.64	888.9400	886.6420	888.9400	99.00
24/03/2023	ALBI On 03-August-23			Index Future	904.02	906.6830	904.0190	906.6830	0.00
24/03/2023	ALBI On 02-November-23			Index Future	922.19	925.0710	922.1890	925.0710	0.00
24/03/2023	ALBI On 01-February-24			Index Future	940.99	944.2020	940.9850	944.2020	0.00
24/03/2023	ALBI On 02-May-24			Index Future	959.80	963.2250	959.7970	963.2250	0.00
24/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	ES33 On 04-May-23			Bond Future	12.07	74.8096	12.0680	74.8096	0.00
24/03/2023	ES33 On 03-August-23			Bond Future	12.22	76.3211	12.2211	76.3211	350.00
24/03/2023	ES33 On 02-November-23			Bond Future	12.38	74.0921	12.3773	74.0921	0.00
24/03/2023	ES33 On 01-February-24			Bond Future	12.54	75.6410	12.5410	75.6410	0.00
24/03/2023	ES33 On 02-May-24			Bond Future	12.72	73.3836	12.7179	73.3836	0.00
24/03/2023	ES42 On 04-May-23			Bond Future	12.46	72.1869	12.4606	72.1869	0.00
24/03/2023	ES42 On 03-August-23			Bond Future	12.60	73.6457	12.6013	73.6457	4,000.00
24/03/2023	ES42 On 02-November-23			Bond Future	12.74	70.8942	12.7442	70.8942	0.00
24/03/2023	ES42 On 01-February-24			Bond Future	12.89	72.3763	12.8865	72.3763	0.00
24/03/2023	ES42 On 02-May-24			Bond Future	13.04	69.5857	13.0443	69.5857	0.00
24/03/2023	GOVI On 04-May-23			GOVI	873.97	876.1840	873.9690	876.1840	840.00
24/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	210890	23	210890	23	0.00
24/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	211090	23	211090	23	0.00
24/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	210990	23	210990	23	0.00
24/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 03-August-23			GOVI	891.10	893.6720	891.0970	893.6720	0.00
24/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	538670	56	538670	56	0.00
24/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	538870	56	538870	56	0.00
24/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	538770	56	538770	56	0.00
24/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-November-23			GOVI	909.01	911.7960	909.0080	911.7960	0.00
24/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	232080	26	232080	26	0.00
24/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	231980	26	231980	26	0.00
24/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	231880	26	231880	26	0.00
24/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 01-February-24			GOVI	927.54	930.6530	927.5360	930.6530	0.00
24/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	475560	51	475560	51	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
24/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	475460	51	475460	51	0.00
24/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	475360	51	475360	51	0.00
24/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-May-24			GOVI	946.08	949.4030	946.0780	949.4030	0.00
24/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	48920	2	48920	2	0.00
24/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	49020	2	49020	2	0.00
24/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	49120	2	49120	2	0.00
24/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2023	IGOV On 04-May-23			Index Future	328.03	328.3340	328.0300	328.3340	654.00
24/03/2023	IGOV On 03-August-23			Index Future	334.54	334.9680	334.5390	334.9680	0.00
24/03/2023	IGOV On 02-November-23			Index Future	341.34	341.8400	341.3420	341.8400	0.00
24/03/2023	IGOV On 01-February-24			Index Future	348.38	348.9860	348.3760	348.9860	0.00
24/03/2023	IGOV On 02-May-24			Index Future	355.42	356.0930	355.4160	356.0930	0.00
24/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.3050	7.6750	92.3050	0.00
24/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.70	92.2850	7.7000	92.2850	0.00
24/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.78	92.2200	7.7750	92.2200	0.00
24/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.77	92.1950	7.7700	92.1950	0.00
24/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.77	92.2200	7.7700	92.2200	0.00
24/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.78	92.2150	7.7750	92.2150	75.00
24/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.62	92.3600	7.6200	92.3600	272.00
24/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.48	92.4650	7.4750	92.4650	0.00
24/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.35	92.5650	7.3450	92.5650	0.00
24/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.25	92.6600	7.2500	92.6600	68.00
24/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.23	92.6700	7.2300	92.6700	0.00
24/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.28	92.5200	7.2750	92.5200	0.00
24/03/2023	R035 On 04-May-23			Bond Future	11.26	86.6702	11.2589	86.6702	151,356.00
24/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	9	0	9	0	388.00
24/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	128	0	128	0	491.00
24/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3531	4	3531	4	0.00
24/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3838	4	3838	4	0.00
24/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1393	2	1393	2	0.00
24/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10084	10	10084	10	0.00
24/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6613	7	6613	7	0.00
24/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1337	1	1337	1	0.00
24/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1365	2	1365	2	0.00
24/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	253	0	253	0	388.00
24/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	954	1	954	1	770.00
24/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1254	1	1254	1	491.00
24/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	212	0	212	0	770.00
24/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4417	4	4417	4	0.00
24/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2164	2	2164	2	0.00
24/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4153	4	4153	4	0.00
24/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1617	1	1617	1	0.00
24/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	106	0	106	0	388.00
24/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	16	0	16	0	491.00
24/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1766	2	1766	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	435	0	435	0	770.00
24/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1675	1	1675	1	0.00
24/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1646	1	1646	1	0.00
24/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	508	0	508	0	1,035.00
24/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5136	5	5136	5	0.00
24/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8660	8	8660	8	0.00
24/03/2023	R035 On 03-August-23			Bond Future	11.38	88.4001	11.3789	88.4001	6,761.00
24/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4995	5	4995	5	0.00
24/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5032	5	5032	5	0.00
24/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5069	5	5069	5	0.00
24/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1679	1	1679	1	0.00
24/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1695	1	1695	1	0.00
24/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1711	1	1711	1	0.00
24/03/2023	R035 On 02-November-23			Bond Future	11.50	85.6883	11.5010	85.6883	6.00
24/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3533	4	3533	4	0.00
24/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1640	2	1640	2	400.00
24/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8435	9	8435	9	0.00
24/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3476	4	3476	4	0.00
24/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3505	4	3505	4	0.00
24/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2704	3	2704	3	400.00
24/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3952	4	3952	4	0.00
24/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3980	4	3980	4	0.00
24/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1447	1	1447	1	400.00
24/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6696	6	6696	6	0.00
24/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4840	4	4840	4	0.00
24/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3925	4	3925	4	0.00
24/03/2023	R035 On 01-February-24			Bond Future	11.63	87.4604	11.6287	87.4604	0.00
24/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10554	11	10554	11	0.00
24/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2938	3	2938	3	400.00
24/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5994	6	5994	6	0.00
24/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6060	6	6060	6	0.00
24/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6027	6	6027	6	0.00
24/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1910	2	1910	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
24/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7609	7	7609	7	0.00
24/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5747	5	5747	5	0.00
24/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3075	3	3075	3	0.00
24/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3094	3	3094	3	0.00
24/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3057	3	3057	3	0.00
24/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1449	1	1449	1	400.00
24/03/2023	R035 On 02-May-24			Bond Future	11.76	84.7131	11.7610	84.7131	0.00
24/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3156	3	3156	3	0.00
24/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3111	3	3111	3	0.00
24/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3133	3	3133	3	0.00
24/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6172	6	6172	6	0.00
24/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6206	6	6206	6	0.00
24/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6140	6	6140	6	0.00
24/03/2023	R186 On 04-May-23			Bond Future	8.35	110.5010	8.3465	110.5010	100,584.00
24/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	793	1	793	1	200.00
24/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1803	2	1803	2	0.00
24/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1828	2	1828	2	0.00
24/03/2023	R186 On 04-May-23		Call	Bond Future	10598	11	10598	11	0.00
24/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1853	2	1853	2	0.00
24/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	297	0	297	0	0.00
24/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	291	0	291	0	0.00
24/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	303	0	303	0	0.00
24/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	750	1	750	1	200.00
24/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
24/03/2023	R186 On 03-August-23			Bond Future	8.38	107.4017	8.3825	107.4017	0.00
24/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4262	4	4262	4	0.00
24/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4211	4	4211	4	0.00
24/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4236	4	4236	4	0.00
24/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	267	0	267	0	0.00
24/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	271	0	271	0	0.00
24/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	264	0	264	0	0.00
24/03/2023	R186 On 02-November-23			Bond Future	8.40	109.5800	8.4026	109.5800	10.00
24/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5752	6	5752	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
24/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3436	3	3436	3	0.00
24/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3415	3	3415	3	0.00
24/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3457	3	3457	3	0.00
24/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2943	3	2943	3	1,715.00
24/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	717	1	717	1	0.00
24/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	729	1	729	1	0.00
24/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	723	1	723	1	0.00
24/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	882	1	882	1	0.00
24/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	302	0	302	0	1,715.00
24/03/2023	R186 On 01-February-24			Bond Future	8.41	106.5401	8.4149	106.5401	0.00
24/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3663	4	3663	4	0.00
24/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3624	4	3624	4	0.00
24/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3644	4	3644	4	0.00
24/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	850	1	850	1	0.00
24/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	862	1	862	1	0.00
24/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	856	1	856	1	0.00
24/03/2023	R186 On 02-May-24			Bond Future	8.45	108.6822	8.4484	108.6822	0.00
24/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1239	1	1239	1	0.00
24/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1250	1	1250	1	0.00
24/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1262	1	1262	1	0.00
24/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2312	2	2312	2	0.00
24/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2325	2	2325	2	0.00
24/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2338	2	2338	2	0.00
24/03/2023	R197 On 04-May-23			Bond Future	336.97	336.7558	336.9662	336.7558	309.00
24/03/2023	R197 On 03-August-23			Bond Future	334.57	334.4804	334.5749	334.4804	0.00
24/03/2023	R197 On 02-November-23			Bond Future	341.38	341.3426	341.3790	341.3426	0.00
24/03/2023	R202 On 04-May-23			Bond Future	253.32	252.6656	253.3189	252.6656	4,960.00
24/03/2023	R202 On 03-August-23			Bond Future	253.52	252.9479	253.5240	252.9479	460.00
24/03/2023	R202 On 02-November-23			Bond Future	258.68	258.1375	258.6796	258.1375	0.00
24/03/2023	R202 On 01-February-24			Bond Future	259.07	258.5914	259.0687	258.5914	0.00
24/03/2023	R202 On 02-May-24			Bond Future	264.30	263.8533	264.3005	263.8533	0.00
24/03/2023	R209 On 04-May-23			Bond Future	11.30	67.1276	11.2991	67.1276	19,857.00
24/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	671	1	671	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1908	2	1908	2	2,250.00
24/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5770	6	5770	6	0.00
24/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	882	1	882	1	0.00
24/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	14	0	14	0	500.00
24/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	133	0	133	0	4,500.00
24/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	841	1	841	1	0.00
24/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	861	1	861	1	0.00
24/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1873	2	1873	2	0.00
24/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1904	2	1904	2	0.00
24/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4330	4	4330	4	0.00
24/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	907	1	907	1	0.00
24/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7026	7	7026	7	0.00
24/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1843	2	1843	2	0.00
24/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	94	0	94	0	9,750.00
24/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2200	2	2200	2	8,250.00
24/03/2023	R209 On 03-August-23			Bond Future	11.41	68.4675	11.4078	68.4675	1,690.00
24/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4199	4	4199	4	0.00
24/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1093	1	1093	1	1,800.00
24/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4135	4	4135	4	0.00
24/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4167	4	4167	4	0.00
24/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	345	0	345	0	1,800.00
24/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7860	8	7860	8	0.00
24/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1587	1	1587	1	0.00
24/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4732	4	4732	4	0.00
24/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1617	1	1617	1	0.00
24/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1602	1	1602	1	0.00
24/03/2023	R209 On 02-November-23			Bond Future	11.52	66.7046	11.5150	66.7046	594.00
24/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2879	3	2879	3	0.00
24/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2830	3	2830	3	0.00
24/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2855	3	2855	3	0.00
24/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3716	3	3716	3	0.00
24/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3741	3	3741	3	0.00
24/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3690	3	3690	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
24/03/2023	R209 On 01-February-24			Bond Future	11.62	68.0841	11.6228	68.0841	0.00
24/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5140	5	5140	5	0.00
24/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5169	5	5169	5	0.00
24/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5198	5	5198	5	0.00
24/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2779	3	2779	3	0.00
24/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2796	3	2796	3	0.00
24/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2812	3	2812	3	0.00
24/03/2023	R209 On 02-May-24			Bond Future	11.74	66.3029	11.7421	66.3029	0.00
24/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2821	3	2821	3	0.00
24/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2781	3	2781	3	0.00
24/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2801	3	2801	3	0.00
24/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5530	5	5530	5	0.00
24/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5560	5	5560	5	0.00
24/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5500	5	5500	5	0.00
24/03/2023	R210 On 04-May-23			Bond Future	226.03	225.7795	226.0343	225.7795	386.00
24/03/2023	R210 On 03-August-23			Bond Future	230.52	230.3412	230.5194	230.3412	300.00
24/03/2023	R210 On 02-November-23			Bond Future	232.05	231.9109	232.0518	231.9109	0.00
24/03/2023	R210 On 01-February-24			Bond Future	236.83	236.7592	236.8337	236.7592	0.00
24/03/2023	R210 On 02-May-24			Bond Future	238.39	238.3454	238.3853	238.3454	0.00
24/03/2023	R213 On 04-May-23			Bond Future	10.40	83.5065	10.3981	83.5065	32,834.00
24/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2114	2	2114	2	0.00
24/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2148	2	2148	2	0.00
24/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2182	2	2182	2	0.00
24/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	568	1	568	1	0.00
24/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	580	1	580	1	0.00
24/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	591	1	591	1	0.00
24/03/2023	R213 On 03-August-23			Bond Future	10.50	85.1732	10.5044	85.1732	0.00
24/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5457	5	5457	5	0.00
24/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5492	6	5492	6	0.00
24/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5526	6	5526	6	0.00
24/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	634	1	634	1	0.00
24/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	627	1	627	1	0.00
24/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	641	1	641	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
24/03/2023	R213 On 02-November-23			Bond Future	10.61	83.3477	10.6136	83.3477	3,324.00
24/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4026	4	4026	4	0.00
24/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4054	4	4054	4	0.00
24/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4083	4	4083	4	0.00
24/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1845	2	1845	2	0.00
24/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1859	2	1859	2	0.00
24/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1874	2	1874	2	0.00
24/03/2023	R213 On 01-February-24			Bond Future	10.73	85.0714	10.7287	85.0714	0.00
24/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5705	6	5705	6	0.00
24/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5646	6	5646	6	0.00
24/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5675	6	5675	6	0.00
24/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1600	2	1600	2	0.00
24/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1611	2	1611	2	0.00
24/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1590	2	1590	2	0.00
24/03/2023	R213 On 02-May-24			Bond Future	10.85	83.2286	10.8511	83.2286	0.00
24/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2163	2	2163	2	0.00
24/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2181	2	2181	2	0.00
24/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2199	2	2199	2	0.00
24/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4538	4	4538	4	0.00
24/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4563	4	4563	4	0.00
24/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4588	4	4588	4	0.00
24/03/2023	R214 On 04-May-23			Bond Future	11.59	63.6065	11.5930	63.6065	17,989.00
24/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	894	1	894	1	0.00
24/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	852	1	852	1	0.00
24/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	873	1	873	1	0.00
24/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2045	2	2045	2	0.00
24/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2078	2	2078	2	0.00
24/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2013	2	2013	2	0.00
24/03/2023	R214 On 03-August-23			Bond Future	11.70	64.8760	11.6994	64.8760	2,980.00
24/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4124	4	4124	4	0.00
24/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4060	4	4060	4	0.00
24/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4092	4	4092	4	0.00
24/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1857	2	1857	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1873	2	1873	2	0.00
24/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1840	2	1840	2	0.00
24/03/2023	R214 On 02-November-23			Bond Future	11.81	62.8926	11.8067	62.8926	0.00
24/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2604	3	2604	3	0.00
24/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2650	3	2650	3	0.00
24/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2627	3	2627	3	0.00
24/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4441	4	4441	4	0.00
24/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4411	4	4411	4	0.00
24/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4382	4	4382	4	0.00
24/03/2023	R214 On 01-February-24			Bond Future	11.92	64.1933	11.9177	64.1933	0.00
24/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4512	5	4512	5	0.00
24/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4540	5	4540	5	0.00
24/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4568	5	4568	5	0.00
24/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3385	3	3385	3	0.00
24/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3405	3	3405	3	0.00
24/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3425	3	3425	3	0.00
24/03/2023	R214 On 02-May-24			Bond Future	12.03	62.1839	12.0309	62.1839	0.00
24/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2802	3	2802	3	0.00
24/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2781	3	2781	3	0.00
24/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2760	3	2760	3	0.00
24/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5652	5	5652	5	0.00
24/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5620	5	5620	5	0.00
24/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5588	5	5588	5	0.00
24/03/2023	R248 On 04-May-23			Bond Future	11.72	78.2787	11.7198	78.2787	222,403.00
24/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	736	1	736	1	0.00
24/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	717	1	717	1	0.00
24/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	20	0	20	0	1,500.00
24/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	361	0	361	0	1,500.00
24/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	756	1	756	1	0.00
24/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3169	3	3169	3	0.00
24/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9279	9	9279	9	0.00
24/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3263	3	3263	3	0.00
24/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3216	3	3216	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
24/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4481	4	4481	4	0.00
24/03/2023	R248 On 03-August-23			Bond Future	11.83	79.8411	11.8307	79.8411	20,000.00
24/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4373	5	4373	5	0.00
24/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4337	5	4337	5	0.00
24/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4410	5	4410	5	0.00
24/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2702	2	2702	2	0.00
24/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2749	2	2749	2	0.00
24/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2725	2	2725	2	0.00
24/03/2023	R248 On 02-November-23			Bond Future	11.94	77.0191	11.9424	77.0191	0.00
24/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3073	3	3073	3	0.00
24/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3046	3	3046	3	0.00
24/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3019	3	3019	3	0.00
24/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5943	5	5943	5	0.00
24/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6020	6	6020	6	0.00
24/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5981	5	5981	5	0.00
24/03/2023	R248 On 01-February-24			Bond Future	12.06	78.6119	12.0582	78.6119	0.00
24/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5196	5	5196	5	0.00
24/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5163	5	5163	5	0.00
24/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5130	5	5130	5	0.00
24/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4640	4	4640	4	0.00
24/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4613	4	4613	4	0.00
24/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4586	4	4586	4	0.00
24/03/2023	R248 On 02-May-24			Bond Future	12.18	75.7498	12.1762	75.7498	13,000.00
24/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3224	3	3224	3	0.00
24/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3199	3	3199	3	0.00
24/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3175	3	3175	3	0.00
24/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7563	7	7563	7	0.00
24/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7646	7	7646	7	0.00
24/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7605	7	7605	7	0.00