



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 April 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	2025 On 04-May-23			Bond Future	168.60	168.6287	168.6023	168.6287	5,293.00
17/04/2023	2025 On 03-August-23			Bond Future	170.41	170.4417	170.4139	170.4417	5,108.00
17/04/2023	2025 On 02-November-23			Bond Future	174.08	174.1108	174.0823	174.1108	0.00
17/04/2023	2025 On 01-February-24			Bond Future	176.14	176.1678	176.1386	176.1678	0.00
17/04/2023	2025 On 02-May-24			Bond Future	180.02	180.0496	180.0200	180.0496	0.00
17/04/2023	2029 On 04-May-23			Bond Future	122.18	122.2087	122.1846	122.2087	2,027.00
17/04/2023	2029 On 03-August-23			Bond Future	124.76	124.7852	124.7599	124.7852	1,886.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	2029 On 02-November-23			Bond Future	126.12	126.1443	126.1185	126.1443	0.00
17/04/2023	2029 On 01-February-24			Bond Future	128.90	128.9312	128.9048	128.9312	0.00
17/04/2023	2029 On 02-May-24			Bond Future	130.38	130.4097	130.3828	130.4097	0.00
17/04/2023	2030 On 04-May-23			Bond Future	10.07	92.7379	10.0706	92.7379	32,540.00
17/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	64	0	64	0	150.00
17/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8335	9	8335	9	0.00
17/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10139	11	10139	11	0.00
17/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10409	11	10409	11	0.00
17/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2677	3	2677	3	350.00
17/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6645	7	6645	7	0.00
17/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2254	3	2254	3	0.00
17/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
17/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	119	0	119	0	479.00
17/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5497	6	5497	6	0.00
17/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2179	3	2179	3	0.00
17/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2217	3	2217	3	0.00
17/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	226	0	226	0	388.00
17/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1815	2	1815	2	479.00
17/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	591	1	591	1	1,080.00
17/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	910	1	910	1	0.00
17/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	260	0	260	0	0.00
17/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1545	1	1545	1	0.00
17/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	180	0	180	0	0.00
17/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	186	0	186	0	0.00
17/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	8	0	8	0	150.00
17/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1944	2	1944	2	0.00
17/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4838	4	4838	4	0.00
17/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2305	2	2305	2	0.00
17/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	173	0	173	0	0.00
17/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	2	0	2	0	388.00
17/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	118	0	118	0	0.00
17/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
17/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

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17/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
17/04/2023	2030 On 03-August-23			Bond Future	10.16	90.6628	10.1576	90.6628	71,689.00
17/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5413	6	5413	6	0.00
17/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9909	10	9909	10	0.00
17/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11008	12	11008	12	0.00
17/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5378	6	5378	6	0.00
17/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5342	6	5342	6	0.00
17/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2345	3	2345	3	1,012.00
17/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3057	3	3057	3	350.00
17/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	941	1	941	1	0.00
17/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	365	0	365	0	0.00
17/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	355	0	355	0	0.00
17/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	21	0	21	0	350.00
17/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	42	0	42	0	1,012.00
17/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1296	1	1296	1	0.00
17/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	360	0	360	0	0.00
17/04/2023	2030 On 02-November-23			Bond Future	10.23	92.5932	10.2321	92.5932	0.00
17/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6164	7	6164	7	0.00
17/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3854	4	3854	4	0.00
17/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3797	4	3797	4	0.00
17/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3826	4	3826	4	0.00
17/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1987	2	1987	2	800.00
17/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1115	1	1115	1	800.00
17/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3975	4	3975	4	0.00
17/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2676	2	2676	2	0.00
17/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1420	1	1420	1	0.00
17/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1432	1	1432	1	0.00
17/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1407	1	1407	1	0.00
17/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	715	1	715	1	800.00
17/04/2023	2030 On 01-February-24			Bond Future	10.30	90.6124	10.3021	90.6124	0.00
17/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5496	6	5496	6	0.00
17/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7746	8	7746	8	0.00
17/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2222	3	2222	3	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
17/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5349	6	5349	6	0.00
17/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5466	6	5466	6	0.00
17/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1355	2	1355	2	400.00
17/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5525	6	5525	6	0.00
17/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1952	2	1952	2	1,360.00
17/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3495	3	3495	3	0.00
17/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1274	1	1274	1	0.00
17/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	734	1	734	1	400.00
17/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4422	4	4422	4	0.00
17/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1293	1	1293	1	0.00
17/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1330	1	1330	1	1,360.00
17/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3181	3	3181	3	0.00
17/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1283	1	1283	1	0.00
17/04/2023	2030 On 02-May-24			Bond Future	10.38	92.5882	10.3841	92.5882	0.00
17/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1826	2	1826	2	0.00
17/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1792	2	1792	2	0.00
17/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1809	2	1809	2	0.00
17/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4083	4	4083	4	0.00
17/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4108	4	4108	4	0.00
17/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4059	4	4059	4	0.00
17/04/2023	2032 On 04-May-23			Bond Future	10.77	87.2710	10.7670	87.2710	72,089.00
17/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
17/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	5	0	5	0	730.00
17/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1590	2	1590	2	0.00
17/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1140	2	1140	2	0.00
17/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1172	2	1172	2	0.00
17/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	75	0	75	0	500.00
17/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	478	1	478	1	400.00
17/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	316	1	316	1	730.00
17/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1205	2	1205	2	0.00
17/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1816	2	1816	2	0.00
17/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	633	1	633	1	0.00
17/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00

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17/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3117	4	3117	4	400.00
17/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12257	13	12257	13	0.00
17/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
17/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4843	4	4843	4	0.00
17/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	341	0	341	0	730.00
17/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	581	0	581	0	0.00
17/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1535	1	1535	1	0.00
17/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1231	1	1231	1	0.00
17/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2498	2	2498	2	0.00
17/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	599	0	599	0	0.00
17/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	617	0	617	0	0.00
17/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	414	0	414	0	13,000.00
17/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1026	1	1026	1	500.00
17/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3869	3	3869	3	0.00
17/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	116	0	116	0	0.00
17/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5118	5	5118	5	0.00
17/04/2023	2032 On 03-August-23			Bond Future	10.86	89.0893	10.8638	89.0893	88,432.00
17/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4983	5	4983	5	0.00
17/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5020	6	5020	6	0.00
17/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5058	6	5058	6	0.00
17/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5552	6	5552	6	5,000.00
17/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	217	0	217	0	1,500.00
17/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	889	1	889	1	1,500.00
17/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3760	3	3760	3	0.00
17/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6829	6	6829	6	0.00
17/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	588	1	588	1	0.00
17/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	696	1	696	1	0.00
17/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	705	1	705	1	0.00
17/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	714	1	714	1	0.00
17/04/2023	2032 On 02-November-23			Bond Future	10.96	86.8244	10.9591	86.8244	64,607.00
17/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3599	4	3599	4	0.00
17/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3570	4	3570	4	0.00
17/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5742	6	5742	6	0.00

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17/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3628	4	3628	4	0.00
17/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2275	2	2275	2	0.00
17/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1316	1	1316	1	0.00
17/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2312	2	2312	2	0.00
17/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2293	2	2293	2	0.00
17/04/2023	2032 On 01-February-24			Bond Future	11.05	88.7233	11.0496	88.7233	0.00
17/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5649	6	5649	6	0.00
17/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8219	9	8219	9	0.00
17/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2620	3	2620	3	1,200.00
17/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5618	6	5618	6	0.00
17/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1249	1	1249	1	1,200.00
17/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5586	6	5586	6	0.00
17/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1974	2	1974	2	0.00
17/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6390	6	6390	6	0.00
17/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1961	2	1961	2	0.00
17/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4013	4	4013	4	0.00
17/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1153	1	1153	1	1,200.00
17/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1947	2	1947	2	0.00
17/04/2023	2032 On 02-May-24			Bond Future	11.15	86.4967	11.1477	86.4967	0.00
17/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2233	3	2233	3	0.00
17/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2252	3	2252	3	0.00
17/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2272	3	2272	3	0.00
17/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5061	5	5061	5	0.00
17/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5090	5	5090	5	0.00
17/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5119	5	5119	5	0.00
17/04/2023	2033 On 04-May-23			Bond Future	116.01	116.7288	116.0054	116.7288	986.00
17/04/2023	2033 On 03-August-23			Bond Future	118.45	119.1897	118.4506	119.1897	6,988.00
17/04/2023	2033 On 02-November-23			Bond Future	119.58	120.3375	119.5825	120.3375	0.00
17/04/2023	2033 On 01-February-24			Bond Future	122.22	122.9961	122.2244	122.9961	0.00
17/04/2023	2033 On 02-May-24			Bond Future	123.46	124.2485	123.4599	124.2485	0.00
17/04/2023	2037 On 04-May-23			Bond Future	11.67	81.4818	11.6656	81.4818	38,234.00
17/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	39	0	39	0	400.00
17/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10530	11	10530	11	0.00

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17/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	230	0	230	0	0.00
17/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1293	2	1293	2	400.00
17/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	22	0	22	0	703.00
17/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	207	0	207	0	0.00
17/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	218	0	218	0	0.00
17/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1908	2	1908	2	0.00
17/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
17/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2275	2	2275	2	0.00
17/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2323	2	2323	2	0.00
17/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4241	4	4241	4	0.00
17/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3771	3	3771	3	0.00
17/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	648	1	648	1	0.00
17/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2227	2	2227	2	0.00
17/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	373	0	373	0	703.00
17/04/2023	2037 On 03-August-23			Bond Future	11.78	78.9218	11.7810	78.9218	112,732.00
17/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3687	4	3687	4	0.00
17/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	163	0	163	0	1,800.00
17/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	768	1	768	1	1,800.00
17/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3617	4	3617	4	0.00
17/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3652	4	3652	4	0.00
17/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1742	2	1742	2	0.00
17/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1761	2	1761	2	0.00
17/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5305	5	5305	5	0.00
17/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	9098	9	9098	9	0.00
17/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1724	2	1724	2	0.00
17/04/2023	2037 On 02-November-23			Bond Future	11.89	80.6022	11.8863	80.6022	0.00
17/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2390	3	2390	3	0.00
17/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2415	3	2415	3	0.00
17/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2440	3	2440	3	0.00
17/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4267	4	4267	4	0.00
17/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4236	4	4236	4	0.00
17/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4204	4	4204	4	0.00
17/04/2023	2037 On 01-February-24			Bond Future	11.99	78.1088	11.9909	78.1088	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
17/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	4955	5	4955	5	0.00
17/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	4987	5	4987	5	0.00
17/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5018	5	5018	5	0.00
17/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3220	3	3220	3	0.00
17/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3240	3	3240	3	0.00
17/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3261	3	3261	3	0.00
17/04/2023	2037 On 02-May-24			Bond Future	12.10	79.8117	12.1032	79.8117	0.00
17/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2771	3	2771	3	0.00
17/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2813	3	2813	3	0.00
17/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2792	3	2792	3	0.00
17/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6431	6	6431	6	0.00
17/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6467	6	6467	6	0.00
17/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6396	6	6396	6	0.00
17/04/2023	2038 On 04-May-23			Bond Future	129.47	129.7934	129.4690	129.7934	2,894.00
17/04/2023	2038 On 03-August-23			Bond Future	130.24	130.5699	130.2381	130.5699	2,175.00
17/04/2023	2038 On 02-November-23			Bond Future	133.04	133.3806	133.0416	133.3806	1,343.00
17/04/2023	2038 On 01-February-24			Bond Future	133.97	134.3141	133.9675	134.3141	0.00
17/04/2023	2038 On 02-May-24			Bond Future	136.92	137.2735	136.9194	137.2735	0.00
17/04/2023	2040 On 04-May-23			Bond Future	11.90	82.2131	11.9010	82.2131	33,362.00
17/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
17/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
17/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	2	0	2	0	388.00
17/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8490	9	8490	9	0.00
17/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	171	0	171	0	486.00
17/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1512	2	1512	2	0.00
17/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	7	0	7	0	684.00
17/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	115	0	115	0	0.00
17/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	122	0	122	0	0.00
17/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	129	0	129	0	0.00
17/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5038	6	5038	6	0.00
17/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	33	0	33	0	388.00
17/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	1	0	1	0	486.00
17/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	3034	3	3034	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
17/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	626	0	626	0	684.00
17/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7538	7	7538	7	0.00
17/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	3090	3	3090	3	0.00
17/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	3146	3	3146	3	0.00
17/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5511	5	5511	5	0.00
17/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2759	2	2759	2	0.00
17/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6243	6	6243	6	0.00
17/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11541	11	11541	11	0.00
17/04/2023	2040 On 03-August-23			Bond Future	12.02	79.4178	12.0189	79.4178	111,285.00
17/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3374	4	3374	4	0.00
17/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3340	4	3340	4	0.00
17/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3409	4	3409	4	0.00
17/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2181	2	2181	2	0.00
17/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2226	2	2226	2	0.00
17/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2203	2	2203	2	0.00
17/04/2023	2040 On 02-November-23			Bond Future	12.13	81.1088	12.1267	81.1088	29.00
17/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2107	2	2107	2	0.00
17/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2083	2	2083	2	0.00
17/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2060	2	2060	2	0.00
17/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5334	5	5334	5	0.00
17/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5258	5	5258	5	0.00
17/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5296	5	5296	5	0.00
17/04/2023	2040 On 01-February-24			Bond Future	12.23	78.3762	12.2340	78.3762	11.00
17/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4661	5	4661	5	0.00
17/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4598	5	4598	5	0.00
17/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4630	5	4630	5	0.00
17/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	4028	4	4028	4	0.00
17/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	4053	4	4053	4	0.00
17/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	4003	4	4003	4	0.00
17/04/2023	2040 On 02-May-24			Bond Future	12.35	80.0847	12.3484	80.0847	0.00
17/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	2996	3	2996	3	0.00
17/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	2973	3	2973	3	0.00
17/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	2950	3	2950	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
17/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7264	7	7264	7	0.00
17/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7340	7	7340	7	0.00
17/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7302	7	7302	7	0.00
17/04/2023	2044 On 04-May-23			Bond Future	11.99	78.4257	11.9903	78.4257	56,835.00
17/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	83	0	83	0	0.00
17/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	434	1	434	1	0.00
17/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1055	2	1055	2	0.00
17/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	1991	3	1991	3	0.00
17/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	73	0	73	0	0.00
17/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	78	0	78	0	0.00
17/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3645	3	3645	3	0.00
17/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1904	2	1904	2	4,423.00
17/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3705	3	3705	3	0.00
17/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	455	0	455	0	1,798.00
17/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	996	1	996	1	4,423.00
17/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3585	3	3585	3	0.00
17/04/2023	2044 On 03-August-23			Bond Future	12.10	75.6768	12.1049	75.6768	37,048.00
17/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	2921	3	2921	3	0.00
17/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1707	2	1707	2	0.00
17/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2390	3	2390	3	0.00
17/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	2889	3	2889	3	0.00
17/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2856	3	2856	3	0.00
17/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2590	2	2590	2	0.00
17/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2564	2	2564	2	0.00
17/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	3015	3	3015	3	4,754.00
17/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3857	3	3857	3	3,076.00
17/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2538	2	2538	2	0.00
17/04/2023	2044 On 02-November-23			Bond Future	12.21	77.2882	12.2096	77.2882	0.00
17/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1909	2	1909	2	0.00
17/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1886	2	1886	2	0.00
17/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	1931	2	1931	2	0.00
17/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5822	5	5822	5	0.00
17/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5904	5	5904	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5863	5	5863	5	0.00
17/04/2023	2044 On 01-February-24			Bond Future	12.31	74.5971	12.3137	74.5971	0.00
17/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4285	5	4285	5	0.00
17/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4254	5	4254	5	0.00
17/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4315	5	4315	5	0.00
17/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4452	4	4452	4	0.00
17/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4506	4	4506	4	0.00
17/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4479	4	4479	4	0.00
17/04/2023	2044 On 02-May-24			Bond Future	12.42	76.2233	12.4243	76.2233	0.00
17/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2784	3	2784	3	0.00
17/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2762	3	2762	3	0.00
17/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2806	3	2806	3	0.00
17/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7288	7	7288	7	0.00
17/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7369	7	7369	7	0.00
17/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7328	7	7328	7	0.00
17/04/2023	2046 On 04-May-23			Bond Future	113.39	114.4923	113.3884	114.4923	12,310.00
17/04/2023	2046 On 03-August-23			Bond Future	115.78	116.9062	115.7783	116.9062	10,709.00
17/04/2023	2046 On 02-November-23			Bond Future	116.19	117.3375	116.1853	117.3375	4,231.00
17/04/2023	2046 On 01-February-24			Bond Future	118.75	119.9300	118.7523	119.9300	0.00
17/04/2023	2046 On 02-May-24			Bond Future	119.23	120.4313	119.2278	120.4313	0.00
17/04/2023	2050 On 04-May-23			Bond Future	115.82	116.8525	115.8170	116.8525	9,844.00
17/04/2023	2050 On 03-August-23			Bond Future	116.08	117.1330	116.0751	117.1330	9,630.00
17/04/2023	2050 On 02-November-23			Bond Future	118.57	119.6545	118.5737	119.6545	3,146.00
17/04/2023	2050 On 01-February-24			Bond Future	118.95	120.0560	118.9515	120.0560	0.00
17/04/2023	2050 On 02-May-24			Bond Future	121.57	122.7012	121.5724	122.7012	0.00
17/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	AL37 On 04-May-23			Index Future	876.63	880.7240	876.6250	880.7240	0.00
17/04/2023	AL37 On 03-August-23			Index Future	894.88	899.0740	894.8770	899.0740	0.00
17/04/2023	AL37 On 02-November-23			Index Future	913.93	918.2140	913.9270	918.2140	0.00
17/04/2023	AL37 On 01-February-24			Index Future	933.91	938.2920	933.9090	938.2920	0.00
17/04/2023	AL37 On 02-May-24			Index Future	954.29	958.7680	954.2920	958.7680	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
17/04/2023	AL7T On 04-May-23			Index Future	1005.14	1011.8620	1005.1350	1011.8620	0.00
17/04/2023	AL7T On 03-August-23			Index Future	1026.06	1032.9440	1026.0630	1032.9440	0.00
17/04/2023	AL7T On 02-November-23			Index Future	1047.91	1054.9350	1047.9050	1054.9350	0.00
17/04/2023	AL7T On 01-February-24			Index Future	1070.82	1078.0020	1070.8170	1078.0020	0.00
17/04/2023	AL7T On 02-May-24			Index Future	1094.19	1101.5270	1094.1890	1101.5270	0.00
17/04/2023	ALBI On 04-May-23			Index Future	878.51	884.2550	878.5050	884.2550	99.00
17/04/2023	ALBI On 03-August-23			Index Future	896.80	902.6790	896.7960	902.6790	17.00
17/04/2023	ALBI On 02-November-23			Index Future	915.89	921.8960	915.8870	921.8960	0.00
17/04/2023	ALBI On 01-February-24			Index Future	935.91	942.0540	935.9120	942.0540	0.00
17/04/2023	ALBI On 02-May-24			Index Future	956.34	962.6130	956.3390	962.6130	0.00
17/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C333 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
17/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2023	ES33 On 04-May-23			Bond Future	12.17	74.5123	12.1750	74.5123	0.00
17/04/2023	ES33 On 03-August-23			Bond Future	12.31	76.0832	12.3127	76.0832	350.00
17/04/2023	ES33 On 02-November-23			Bond Future	12.45	73.9241	12.4534	73.9241	0.00
17/04/2023	ES33 On 01-February-24			Bond Future	12.60	75.5575	12.5955	75.5575	0.00
17/04/2023	ES33 On 02-May-24			Bond Future	12.74	73.4232	12.7435	73.4232	0.00
17/04/2023	ES42 On 04-May-23			Bond Future	12.63	71.4234	12.6335	71.4234	0.00
17/04/2023	ES42 On 03-August-23			Bond Future	12.76	72.9292	12.7643	72.9292	4,000.00
17/04/2023	ES42 On 02-November-23			Bond Future	12.90	70.2360	12.8975	70.2360	0.00
17/04/2023	ES42 On 01-February-24			Bond Future	13.03	71.7881	13.0255	71.7881	0.00
17/04/2023	ES42 On 02-May-24			Bond Future	13.16	69.1068	13.1630	69.1068	0.00
17/04/2023	GOVI On 04-May-23			GOVI	866.05	871.7180	866.0480	871.7180	262.00
17/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	131680	19	131680	19	0.00
17/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	131780	19	131780	19	0.00
17/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	131880	19	131880	19	0.00
17/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 03-August-23			GOVI	884.08	889.8810	884.0790	889.8810	575.00
17/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	468490	53	468490	53	0.00
17/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	468690	53	468690	53	0.00
17/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	468590	53	468590	53	0.00
17/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-November-23			GOVI	902.90	908.8260	902.8990	908.8260	0.00
17/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	170990	23	170990	23	0.00
17/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	170890	23	170890	23	0.00
17/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	170790	23	170790	23	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
17/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 01-February-24			GOVI	922.64	928.6980	922.6410	928.6980	0.00
17/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	426610	49	426610	49	0.00
17/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	426510	49	426510	49	0.00
17/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	426410	49	426410	49	0.00
17/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-May-24			GOVI	942.78	948.9650	942.7780	948.9650	0.00
17/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	81920	2	81920	2	0.00
17/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	82020	2	82020	2	0.00
17/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	82120	2	82120	2	0.00
17/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2023	IGOV On 04-May-23			Index Future	327.45	328.7780	327.4490	328.7780	654.00
17/04/2023	IGOV On 03-August-23			Index Future	334.35	335.7100	334.3480	335.7100	0.00
17/04/2023	IGOV On 02-November-23			Index Future	341.55	342.9360	341.5450	342.9360	0.00
17/04/2023	IGOV On 01-February-24			Index Future	349.09	350.5130	349.0900	350.5130	0.00
17/04/2023	IGOV On 02-May-24			Index Future	356.79	358.2380	356.7850	358.2380	0.00
17/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	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
17/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.99	92.0350	7.9850	92.0350	0.00
17/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.03	91.9800	8.0300	91.9800	0.00
17/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.27	91.7250	8.2700	91.7250	0.00
17/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.32	91.7000	8.3200	91.7000	0.00
17/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.6400	8.4100	91.6400	0.00
17/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.44	91.6150	8.4350	91.6150	0.00
17/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.38	91.7100	8.3750	91.7100	0.00
17/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.25	91.8800	8.2500	91.8800	0.00
17/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.06	92.1200	8.0550	92.1200	0.00
17/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.99	92.1950	7.9850	92.1950	0.00
17/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.2600	7.9250	92.2600	0.00
17/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.96	92.2200	7.9550	92.2200	0.00
17/04/2023	R035 On 04-May-23			Bond Future	11.36	86.3233	11.3635	86.3233	37,127.00
17/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
17/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	2	0	2	0	491.00
17/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2613	3	2613	3	0.00
17/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	2945	4	2945	4	0.00
17/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	540	1	540	1	0.00
17/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9471	10	9471	10	0.00
17/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	5918	7	5918	7	0.00
17/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	499	1	499	1	0.00
17/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	519	1	519	1	0.00
17/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	13	0	13	0	388.00
17/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	254	0	254	0	770.00
17/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	440	1	440	1	491.00
17/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	8	0	8	0	770.00
17/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4810	4	4810	4	0.00
17/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	2060	2	2060	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
17/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4509	4	4509	4	0.00
17/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1360	1	1360	1	0.00
17/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	8	0	8	0	388.00
17/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
17/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1549	1	1549	1	0.00
17/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	139	0	139	0	770.00
17/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1434	1	1434	1	0.00
17/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1396	1	1396	1	0.00
17/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	187	0	187	0	1,035.00
17/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5607	5	5607	5	0.00
17/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9247	9	9247	9	0.00
17/04/2023	R035 On 03-August-23			Bond Future	11.47	88.1218	11.4687	88.1218	43,147.00
17/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4187	5	4187	5	0.00
17/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4225	5	4225	5	0.00
17/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4262	5	4262	5	0.00
17/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1374	1	1374	1	0.00
17/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1390	1	1390	1	0.00
17/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1406	1	1406	1	0.00
17/04/2023	R035 On 02-November-23			Bond Future	11.58	85.4900	11.5762	85.4900	99,680.00
17/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2810	3	2810	3	0.00
17/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1086	1	1086	1	400.00
17/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7726	8	7726	8	0.00
17/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2756	3	2756	3	0.00
17/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2783	3	2783	3	0.00
17/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2028	2	2028	2	400.00
17/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3643	3	3643	3	0.00
17/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3672	3	3672	3	0.00
17/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1151	1	1151	1	400.00
17/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6555	6	6555	6	0.00
17/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4577	4	4577	4	0.00
17/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3615	3	3615	3	0.00
17/04/2023	R035 On 01-February-24			Bond Future	11.68	87.3597	11.6835	87.3597	0.00
17/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10030	11	10030	11	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
17/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2418	3	2418	3	400.00
17/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5416	6	5416	6	0.00
17/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5483	6	5483	6	0.00
17/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5449	6	5449	6	0.00
17/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1465	2	1465	2	400.00
17/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7458	7	7458	7	0.00
17/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5521	5	5521	5	0.00
17/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2793	3	2793	3	0.00
17/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2811	3	2811	3	0.00
17/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2775	3	2775	3	0.00
17/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1220	1	1220	1	400.00
17/04/2023	R035 On 02-May-24			Bond Future	11.79	84.7535	11.7887	84.7535	0.00
17/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2855	3	2855	3	0.00
17/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2810	3	2810	3	0.00
17/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2833	3	2833	3	0.00
17/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	6018	6	6018	6	0.00
17/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	6051	6	6051	6	0.00
17/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5985	6	5985	6	0.00
17/04/2023	R186 On 04-May-23			Bond Future	8.71	109.8591	8.7105	109.8591	41,262.00
17/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	101	0	101	0	200.00
17/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	710	1	710	1	0.00
17/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	730	1	730	1	0.00
17/04/2023	R186 On 04-May-23		Call	Bond Future	9442	10	9442	10	0.00
17/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	751	1	751	1	0.00
17/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	355	0	355	0	0.00
17/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	344	0	344	0	0.00
17/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	366	0	366	0	0.00
17/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1213	1	1213	1	200.00
17/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
17/04/2023	R186 On 03-August-23			Bond Future	8.73	106.8406	8.7341	106.8406	66,155.00
17/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3232	4	3232	4	0.00
17/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3183	4	3183	4	0.00
17/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3207	4	3207	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	285	0	285	0	0.00
17/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	289	0	289	0	0.00
17/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	280	0	280	0	0.00
17/04/2023	R186 On 02-November-23			Bond Future	8.74	109.1153	8.7415	109.1153	15,692.00
17/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4816	5	4816	5	0.00
17/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2581	3	2581	3	0.00
17/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2561	3	2561	3	0.00
17/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2600	3	2600	3	0.00
17/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2128	2	2128	2	1,715.00
17/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	802	1	802	1	0.00
17/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	817	1	817	1	0.00
17/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	809	1	809	1	0.00
17/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1007	1	1007	1	0.00
17/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	308	0	308	0	1,715.00
17/04/2023	R186 On 01-February-24			Bond Future	8.73	106.1925	8.7263	106.1925	0.00
17/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2919	3	2919	3	0.00
17/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2882	3	2882	3	0.00
17/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2901	3	2901	3	0.00
17/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	909	1	909	1	0.00
17/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	922	1	922	1	0.00
17/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	916	1	916	1	0.00
17/04/2023	R186 On 02-May-24			Bond Future	8.71	108.5082	8.7109	108.5082	0.00
17/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	825	1	825	1	0.00
17/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	834	1	834	1	0.00
17/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	844	1	844	1	0.00
17/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2516	2	2516	2	0.00
17/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2531	2	2531	2	0.00
17/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2546	2	2546	2	0.00
17/04/2023	R197 On 04-May-23			Bond Future	335.84	335.8921	335.8365	335.8921	309.00
17/04/2023	R197 On 03-August-23			Bond Future	333.83	333.8879	333.8296	333.8879	0.00
17/04/2023	R197 On 02-November-23			Bond Future	341.02	341.0754	341.0157	341.0754	0.00
17/04/2023	R202 On 04-May-23			Bond Future	253.47	253.4998	253.4673	253.4998	4,492.00
17/04/2023	R202 On 03-August-23			Bond Future	253.98	254.0184	253.9839	254.0184	5,420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	R202 On 02-November-23			Bond Future	259.45	259.4865	259.4513	259.4865	0.00
17/04/2023	R202 On 01-February-24			Bond Future	260.23	260.2640	260.2279	260.2640	0.00
17/04/2023	R202 On 02-May-24			Bond Future	265.96	265.9985	265.9619	265.9985	0.00
17/04/2023	R209 On 04-May-23			Bond Future	11.42	66.7590	11.4165	66.7590	19,549.00
17/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	131	0	131	0	1,250.00
17/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1025	1	1025	1	2,250.00
17/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5096	6	5096	6	0.00
17/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	233	0	233	0	0.00
17/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
17/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	3	0	3	0	4,500.00
17/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	211	0	211	0	0.00
17/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	222	0	222	0	0.00
17/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1822	1	1822	1	0.00
17/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1862	2	1862	2	0.00
17/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4787	4	4787	4	0.00
17/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	612	0	612	0	0.00
17/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7599	7	7599	7	0.00
17/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1781	1	1781	1	0.00
17/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	7	0	7	0	9,750.00
17/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2247	2	2247	2	8,250.00
17/04/2023	R209 On 03-August-23			Bond Future	11.51	68.1499	11.5127	68.1499	8,708.00
17/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3438	4	3438	4	0.00
17/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	605	1	605	1	1,800.00
17/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3374	4	3374	4	0.00
17/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3406	4	3406	4	0.00
17/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	121	0	121	0	1,800.00
17/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8154	8	8154	8	0.00
17/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1343	1	1343	1	0.00
17/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4761	4	4761	4	0.00
17/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1374	1	1374	1	0.00
17/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1359	1	1359	1	0.00
17/04/2023	R209 On 02-November-23			Bond Future	11.61	66.4480	11.6075	66.4480	0.00
17/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2214	3	2214	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
17/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2169	2	2169	2	0.00
17/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2191	2	2191	2	0.00
17/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3501	3	3501	3	0.00
17/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3528	3	3528	3	0.00
17/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3474	3	3474	3	0.00
17/04/2023	R209 On 01-February-24			Bond Future	11.70	67.9013	11.6980	67.9013	0.00
17/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4569	5	4569	5	0.00
17/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4597	5	4597	5	0.00
17/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4626	5	4626	5	0.00
17/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2567	2	2567	2	0.00
17/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2584	2	2584	2	0.00
17/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2600	2	2600	2	0.00
17/04/2023	R209 On 02-May-24			Bond Future	11.79	66.2295	11.7941	66.2295	0.00
17/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2515	3	2515	3	0.00
17/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2475	3	2475	3	0.00
17/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2495	3	2495	3	0.00
17/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5469	5	5469	5	0.00
17/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5499	5	5499	5	0.00
17/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5439	5	5439	5	0.00
17/04/2023	R210 On 04-May-23			Bond Future	224.54	224.5719	224.5384	224.5719	132.00
17/04/2023	R210 On 03-August-23			Bond Future	229.27	229.3064	229.2710	229.3064	371.00
17/04/2023	R210 On 02-November-23			Bond Future	231.05	231.0815	231.0453	231.0815	0.00
17/04/2023	R210 On 01-February-24			Bond Future	236.15	236.1870	236.1499	236.1870	0.00
17/04/2023	R210 On 02-May-24			Bond Future	238.11	238.1454	238.1077	238.1454	0.00
17/04/2023	R213 On 04-May-23			Bond Future	10.50	83.4968	10.4953	83.4968	9,466.00
17/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1448	2	1448	2	0.00
17/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1481	2	1481	2	0.00
17/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1515	2	1515	2	0.00
17/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	352	0	352	0	0.00
17/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	363	0	363	0	0.00
17/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	375	0	375	0	0.00
17/04/2023	R213 On 03-August-23			Bond Future	10.58	85.2365	10.5834	85.2365	27,237.00
17/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4960	5	4960	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4995	5	4995	5	0.00
17/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5030	5	5030	5	0.00
17/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	494	0	494	0	0.00
17/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	487	0	487	0	0.00
17/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	501	0	501	0	0.00
17/04/2023	R213 On 02-November-23			Bond Future	10.67	83.4956	10.6740	83.4956	566.00
17/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3642	4	3642	4	0.00
17/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3670	4	3670	4	0.00
17/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3698	4	3698	4	0.00
17/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1727	2	1727	2	0.00
17/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1741	2	1741	2	0.00
17/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1756	2	1756	2	0.00
17/04/2023	R213 On 01-February-24			Bond Future	10.76	85.3216	10.7633	85.3216	0.00
17/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5477	6	5477	6	0.00
17/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5417	6	5417	6	0.00
17/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5447	6	5447	6	0.00
17/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1520	1	1520	1	0.00
17/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1530	1	1530	1	0.00
17/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1509	1	1509	1	0.00
17/04/2023	R213 On 02-May-24			Bond Future	10.85	83.6243	10.8509	83.6243	0.00
17/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2026	2	2026	2	0.00
17/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2044	2	2044	2	0.00
17/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2062	2	2062	2	0.00
17/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4399	4	4399	4	0.00
17/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4425	4	4425	4	0.00
17/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4450	4	4450	4	0.00
17/04/2023	R214 On 04-May-23			Bond Future	11.78	62.8315	11.7766	62.8315	12,180.00
17/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	168	0	168	0	0.00
17/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	151	0	151	0	0.00
17/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	159	0	159	0	0.00
17/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2272	2	2272	2	0.00
17/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2317	2	2317	2	0.00
17/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2227	2	2227	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
17/04/2023	R214 On 03-August-23			Bond Future	11.87	64.1406	11.8741	64.1406	14,224.00
17/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3054	3	3054	3	0.00
17/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	2993	3	2993	3	0.00
17/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3023	3	3023	3	0.00
17/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1670	1	1670	1	0.00
17/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1688	1	1688	1	0.00
17/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1652	1	1652	1	0.00
17/04/2023	R214 On 02-November-23			Bond Future	11.97	62.2045	11.9728	62.2045	0.00
17/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1796	2	1796	2	0.00
17/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1837	2	1837	2	0.00
17/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1816	2	1816	2	0.00
17/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4428	4	4428	4	0.00
17/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4460	4	4460	4	0.00
17/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4395	4	4395	4	0.00
17/04/2023	R214 On 01-February-24			Bond Future	12.07	63.5650	12.0709	63.5650	0.00
17/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3828	4	3828	4	0.00
17/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3854	4	3854	4	0.00
17/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3881	4	3881	4	0.00
17/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3450	3	3450	3	0.00
17/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3471	3	3471	3	0.00
17/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3493	3	3493	3	0.00
17/04/2023	R214 On 02-May-24			Bond Future	12.17	61.6472	12.1661	61.6472	0.00
17/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2523	3	2523	3	0.00
17/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2503	3	2503	3	0.00
17/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2484	3	2484	3	0.00
17/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	6030	6	6030	6	0.00
17/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5997	6	5997	6	0.00
17/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5964	6	5964	6	0.00
17/04/2023	R248 On 04-May-23			Bond Future	11.93	77.0834	11.9328	77.0834	68,260.00
17/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	69	0	69	0	0.00
17/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	65	0	65	0	0.00
17/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
17/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	11	0	11	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	74	0	74	0	0.00
17/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3817	3	3817	3	0.00
17/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10589	10	10589	10	0.00
17/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3942	3	3942	3	0.00
17/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3879	3	3879	3	0.00
17/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5462	5	5462	5	0.00
17/04/2023	R248 On 03-August-23			Bond Future	12.04	78.6894	12.0361	78.6894	171,858.00
17/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3066	3	3066	3	0.00
17/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3033	3	3033	3	0.00
17/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3100	3	3100	3	0.00
17/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2654	2	2654	2	0.00
17/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2707	2	2707	2	0.00
17/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2681	2	2681	2	0.00
17/04/2023	R248 On 02-November-23			Bond Future	12.14	75.9203	12.1406	75.9203	11,069.00
17/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	1954	2	1954	2	0.00
17/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1932	2	1932	2	0.00
17/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1910	2	1910	2	0.00
17/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	6023	6	6023	6	0.00
17/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	6110	6	6110	6	0.00
17/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	6066	6	6066	6	0.00
17/04/2023	R248 On 01-February-24			Bond Future	12.24	77.5807	12.2449	77.5807	0.00
17/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4236	5	4236	5	0.00
17/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4205	5	4205	5	0.00
17/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4175	5	4175	5	0.00
17/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4796	5	4796	5	0.00
17/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4767	4	4767	4	0.00
17/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4738	4	4738	4	0.00
17/04/2023	R248 On 02-May-24			Bond Future	12.35	74.8247	12.3463	74.8247	13,000.00
17/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2624	3	2624	3	0.00
17/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2603	3	2603	3	0.00
17/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2581	3	2581	3	0.00
17/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7961	8	7961	8	0.00
17/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	8049	8	8049	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
17/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	8005	8	8005	8	0.00