



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	2025 On 03-August-23			Bond Future	169.96	170.0264	169.9617	170.0264	6,305.00
29/05/2023	2025 On 02-November-23			Bond Future	173.86	173.9231	173.8562	173.9231	0.00
29/05/2023	2025 On 01-February-24			Bond Future	176.14	176.2092	176.1409	176.2092	0.00
29/05/2023	2025 On 02-May-24			Bond Future	180.37	180.4363	180.3662	180.4363	0.00
29/05/2023	2025 On 01-August-24			Bond Future	182.59	182.6644	182.5941	182.6644	0.00
29/05/2023	2029 On 03-August-23			Bond Future	123.11	123.4920	123.1079	123.4920	2,275.00
29/05/2023	2029 On 02-November-23			Bond Future	124.59	124.9879	124.5946	124.9879	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
29/05/2023	2029 On 01-February-24			Bond Future	127.52	127.9271	127.5244	127.9271	0.00
29/05/2023	2029 On 02-May-24			Bond Future	129.21	129.6188	129.2066	129.6188	0.00
29/05/2023	2029 On 01-August-24			Bond Future	132.13	132.5505	132.1296	132.5505	0.00
29/05/2023	2030 On 03-August-23			Bond Future	11.20	85.7665	11.1983	85.7665	96,503.00
29/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1753	2	1753	2	0.00
29/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5636	6	5636	6	0.00
29/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	233	0	233	0	1,012.00
29/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	452	0	452	0	350.00
29/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1703	2	1703	2	0.00
29/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1728	2	1728	2	0.00
29/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6692	7	6692	7	0.00
29/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	105	0	105	0	350.00
29/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1094	1	1094	1	0.00
29/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1125	1	1125	1	0.00
29/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2735	3	2735	3	0.00
29/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	169	0	169	0	1,012.00
29/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3583	4	3583	4	0.00
29/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1109	1	1109	1	0.00
29/05/2023	2030 On 02-November-23			Bond Future	11.30	87.7122	11.2978	87.7122	10.00
29/05/2023	2030 On 02-November-23	12.27	Call	Bond Future	4650	5	4650	5	0.00
29/05/2023	2030 On 02-November-23	11.12	Call	Bond Future	1787	2	1787	2	500.00
29/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2761	3	2761	3	0.00
29/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1274	1	1274	1	0.00
29/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	398	0	398	0	500.00
29/05/2023	2030 On 02-November-23	10.62	Call	Bond Future	1002	1	1002	1	500.00
29/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2433	2	2433	2	0.00
29/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1244	1	1244	1	0.00
29/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1259	1	1259	1	0.00
29/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	498	1	498	1	800.00
29/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	748	1	748	1	500.00
29/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	264	0	264	0	800.00
29/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7498	7	7498	7	0.00
29/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5562	6	5562	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
29/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3228	3	3228	3	0.00
29/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3253	3	3253	3	0.00
29/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1909	2	1909	2	500.00
29/05/2023	2030 On 02-November-23	12.27	Put	Bond Future	890	1	890	1	500.00
29/05/2023	2030 On 02-November-23	10.62	Put	Bond Future	3753	4	3753	4	0.00
29/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6236	6	6236	6	0.00
29/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3202	3	3202	3	0.00
29/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4456	4	4456	4	0.00
29/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1686	2	1686	2	800.00
29/05/2023	2030 On 02-November-23	11.12	Put	Bond Future	2498	2	2498	2	0.00
29/05/2023	2030 On 01-February-24			Bond Future	11.39	85.7488	11.3945	85.7488	0.00
29/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3419	3	3419	3	0.00
29/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3685	4	3685	4	0.00
29/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4292	4	4292	4	0.00
29/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2529	3	2529	3	0.00
29/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2550	3	2550	3	0.00
29/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1020	1	1020	1	500.00
29/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2447	2	2447	2	0.00
29/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	442	0	442	0	400.00
29/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	615	1	615	1	500.00
29/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	736	1	736	1	400.00
29/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2570	3	2570	3	0.00
29/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1865	2	1865	2	0.00
29/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	640	1	640	1	1,360.00
29/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	803	1	803	1	200.00
29/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5734	6	5734	6	0.00
29/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7855	8	7855	8	0.00
29/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6672	7	6672	7	0.00
29/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6529	6	6529	6	0.00
29/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2665	3	2665	3	0.00
29/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1914	2	1914	2	500.00
29/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1625	2	1625	2	400.00
29/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6040	6	6040	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
29/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2774	3	2774	3	1,360.00
29/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5006	5	5006	5	0.00
29/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3403	3	3403	3	200.00
29/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2683	3	2683	3	0.00
29/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2701	3	2701	3	0.00
29/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2062	2	2062	2	200.00
29/05/2023	2030 On 02-May-24			Bond Future	11.49	87.7875	11.4933	87.7875	0.00
29/05/2023	2030 On 02-May-24	13.15	Call	Bond Future	6903	7	6903	7	0.00
29/05/2023	2030 On 02-May-24	11.12	Call	Bond Future	2013	2	2013	2	500.00
29/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3714	4	3714	4	0.00
29/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	594	1	594	1	0.00
29/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	824	1	824	1	1,000.00
29/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4809	5	4809	5	0.00
29/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1543	2	1543	2	1,080.00
29/05/2023	2030 On 02-May-24	10.62	Call	Bond Future	1275	1	1275	1	500.00
29/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	498	1	498	1	1,000.00
29/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	588	1	588	1	0.00
29/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	582	1	582	1	0.00
29/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7169	7	7169	7	0.00
29/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7135	7	7135	7	0.00
29/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7702	8	7702	8	0.00
29/05/2023	2030 On 02-May-24	10.62	Put	Bond Future	4617	5	4617	5	0.00
29/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4105	4	4105	4	0.00
29/05/2023	2030 On 02-May-24	11.12	Put	Bond Future	3422	3	3422	3	0.00
29/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1575	2	1575	2	1,080.00
29/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5992	6	5992	6	0.00
29/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7100	7	7100	7	0.00
29/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2065	2	2065	2	1,000.00
29/05/2023	2030 On 02-May-24	13.15	Put	Bond Future	984	1	984	1	500.00
29/05/2023	2030 On 01-August-24			Bond Future	11.64	85.7451	11.6370	85.7451	0.00
29/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1125	1	1125	1	0.00
29/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1116	1	1116	1	0.00
29/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1107	1	1107	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
29/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5826	6	5826	6	0.00
29/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5797	6	5797	6	0.00
29/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5767	6	5767	6	0.00
29/05/2023	2032 On 03-August-23			Bond Future	11.82	83.9410	11.8241	83.9410	114,829.00
29/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	769	1	769	1	0.00
29/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	2051	2	2051	2	5,000.00
29/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1389	1	1389	1	0.00
29/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1414	1	1414	1	0.00
29/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	1	0	1,500.00
29/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	17	0	17	0	7,500.00
29/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1438	2	1438	2	0.00
29/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1772	2	1772	2	5,000.00
29/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	953	1	953	1	0.00
29/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2235	2	2235	2	7,500.00
29/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1422	1	1422	1	0.00
29/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1689	2	1689	2	0.00
29/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7500	7	7500	7	0.00
29/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11225	11	11225	11	0.00
29/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1711	2	1711	2	0.00
29/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1733	2	1733	2	0.00
29/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1242	1	1242	1	0.00
29/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2526	3	2526	3	7,500.00
29/05/2023	2032 On 02-November-23			Bond Future	11.94	81.6808	11.9380	81.6808	65,200.00
29/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3352	3	3352	3	0.00
29/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1139	1	1139	1	0.00
29/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	948	1	948	1	500.00
29/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1125	1	1125	1	0.00
29/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1154	1	1154	1	0.00
29/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	492	1	492	1	500.00
29/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2423	2	2423	2	0.00
29/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2595	3	2595	3	0.00
29/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6912	7	6912	7	0.00
29/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4911	5	4911	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
29/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4398	4	4398	4	0.00
29/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4464	4	4464	4	0.00
29/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4431	4	4431	4	0.00
29/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1911	2	1911	2	500.00
29/05/2023	2032 On 01-February-24			Bond Future	12.05	83.5834	12.0473	83.5834	0.00
29/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2655	3	2655	3	0.00
29/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	935	1	935	1	1,200.00
29/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4620	5	4620	5	0.00
29/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4936	5	4936	5	0.00
29/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4284	4	4284	4	0.00
29/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2438	2	2438	2	0.00
29/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2611	3	2611	3	0.00
29/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2633	3	2633	3	0.00
29/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	954	1	954	1	200.00
29/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1302	1	1302	1	500.00
29/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	414	0	414	0	1,200.00
29/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	786	1	786	1	500.00
29/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10137	10	10137	10	0.00
29/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5691	6	5691	6	0.00
29/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3558	4	3558	4	0.00
29/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3581	4	3581	4	0.00
29/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	3769	4	3769	4	200.00
29/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1986	2	1986	2	500.00
29/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2135	2	2135	2	1,200.00
29/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6910	7	6910	7	0.00
29/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	6831	7	6831	7	0.00
29/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7593	8	7593	8	0.00
29/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3535	4	3535	4	0.00
29/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2311	2	2311	2	200.00
29/05/2023	2032 On 02-May-24			Bond Future	12.16	81.4056	12.1555	81.4056	0.00
29/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	6394	6	6394	6	0.00
29/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1524	2	1524	2	1,550.00
29/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1189	1	1189	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
29/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	694	1	694	1	0.00
29/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	724	1	724	1	500.00
29/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	687	1	687	1	0.00
29/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5053	5	5053	5	0.00
29/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5878	6	5878	6	0.00
29/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	771	1	771	1	1,550.00
29/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	953	1	953	1	1,000.00
29/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	566	1	566	1	1,000.00
29/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	702	1	702	1	0.00
29/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8012	8	8012	8	0.00
29/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8852	9	8852	9	0.00
29/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6825	7	6825	7	0.00
29/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	7647	8	7647	8	0.00
29/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1599	2	1599	2	500.00
29/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8095	8	8095	8	0.00
29/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7889	8	7889	8	0.00
29/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8053	8	8053	8	0.00
29/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5979	6	5979	6	0.00
29/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5112	5	5112	5	0.00
29/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1913	2	1913	2	1,000.00
29/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1434	1	1434	1	1,550.00
29/05/2023	2032 On 01-August-24			Bond Future	12.30	83.2243	12.2980	83.2243	0.00
29/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1365	1	1365	1	0.00
29/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1376	1	1376	1	0.00
29/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1387	1	1387	1	0.00
29/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6427	6	6427	6	0.00
29/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6462	6	6462	6	0.00
29/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6496	6	6496	6	0.00
29/05/2023	2033 On 03-August-23			Bond Future	116.33	116.3164	116.3318	116.3164	7,227.00
29/05/2023	2033 On 02-November-23			Bond Future	117.57	117.5544	117.5698	117.5544	0.00
29/05/2023	2033 On 01-February-24			Bond Future	120.33	120.3187	120.3344	120.3187	0.00
29/05/2023	2033 On 02-May-24			Bond Future	121.75	121.7323	121.7485	121.7323	0.00
29/05/2023	2033 On 01-August-24			Bond Future	124.50	124.4858	124.5028	124.4858	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
29/05/2023	2037 On 03-August-23			Bond Future	12.65	73.6778	12.6539	73.6778	131,611.00
29/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
29/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	27	0	27	0	1,800.00
29/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	703	1	703	1	0.00
29/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	674	1	674	1	0.00
29/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	688	1	688	1	0.00
29/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3428	3	3428	3	0.00
29/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3467	3	3467	3	0.00
29/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3390	3	3390	3	0.00
29/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9214	9	9214	9	0.00
29/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13586	14	13586	14	0.00
29/05/2023	2037 On 02-November-23			Bond Future	12.77	75.3494	12.7726	75.3494	0.00
29/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	631	1	631	1	0.00
29/05/2023	2037 On 02-November-23	12.02	Call	Bond Future	1217	1	1217	1	750.00
29/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	622	1	622	1	0.00
29/05/2023	2037 On 02-November-23	12.52	Call	Bond Future	2222	2	2222	2	750.00
29/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	640	1	640	1	0.00
29/05/2023	2037 On 02-November-23	13.89	Call	Bond Future	6441	6	6441	6	0.00
29/05/2023	2037 On 02-November-23	13.89	Put	Bond Future	1149	1	1149	1	750.00
29/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7098	7	7098	7	0.00
29/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7146	7	7146	7	0.00
29/05/2023	2037 On 02-November-23	12.52	Put	Bond Future	3503	4	3503	4	0.00
29/05/2023	2037 On 02-November-23	12.02	Put	Bond Future	5135	5	5135	5	0.00
29/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7050	7	7050	7	0.00
29/05/2023	2037 On 01-February-24			Bond Future	12.89	72.8478	12.8910	72.8478	0.00
29/05/2023	2037 On 01-February-24	13.93	Call	Bond Future	6632	0	6632	0	0.00
29/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2125	2	2125	2	0.00
29/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2145	2	2145	2	0.00
29/05/2023	2037 On 01-February-24	12.09	Call	Bond Future	1712	0	1712	0	2,500.00
29/05/2023	2037 On 01-February-24	12.93	Call	Bond Future	3585	0	3585	0	0.00
29/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2165	2	2165	2	0.00
29/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5008	5	5008	5	0.00
29/05/2023	2037 On 01-February-24	12.09	Put	Bond Future	5821	0	5821	0	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
29/05/2023	2037 On 01-February-24	12.93	Put	Bond Future	3394	0	3394	0	2,500.00
29/05/2023	2037 On 01-February-24	13.93	Put	Bond Future	1771	0	1771	0	2,500.00
29/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5040	5	5040	5	0.00
29/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5072	5	5072	5	0.00
29/05/2023	2037 On 02-May-24			Bond Future	13.01	74.5799	13.0097	74.5799	0.00
29/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1115	1	1115	1	0.00
29/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1125	1	1125	1	0.00
29/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1135	1	1135	1	0.00
29/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9409	9	9409	9	0.00
29/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9363	9	9363	9	0.00
29/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9316	9	9316	9	0.00
29/05/2023	2037 On 01-August-24			Bond Future	13.16	71.9907	13.1591	71.9907	0.00
29/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2087	2	2087	2	0.00
29/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2072	2	2072	2	0.00
29/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2058	2	2058	2	0.00
29/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7416	7	7416	7	0.00
29/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7377	7	7377	7	0.00
29/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7339	7	7339	7	0.00
29/05/2023	2038 On 03-August-23			Bond Future	125.66	125.6379	125.6555	125.6379	3,022.00
29/05/2023	2038 On 02-November-23			Bond Future	128.54	128.5174	128.5351	128.5174	1,656.00
29/05/2023	2038 On 01-February-24			Bond Future	129.53	129.5104	129.5286	129.5104	0.00
29/05/2023	2038 On 02-May-24			Bond Future	132.64	132.6174	132.6358	132.6174	0.00
29/05/2023	2038 On 01-August-24			Bond Future	133.55	133.5309	133.5510	133.5309	0.00
29/05/2023	2040 On 03-August-23			Bond Future	12.74	74.5971	12.7363	74.5971	133,067.00
29/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	743	1	743	1	0.00
29/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	760	1	760	1	0.00
29/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	776	1	776	1	0.00
29/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3601	4	3601	4	0.00
29/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3642	4	3642	4	0.00
29/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3684	4	3684	4	0.00
29/05/2023	2040 On 02-November-23			Bond Future	12.85	76.2896	12.8520	76.2896	104.00
29/05/2023	2040 On 02-November-23	11.80	Call	Bond Future	844	1	844	1	128.00
29/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	633	1	633	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
29/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	615	1	615	1	0.00
29/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	624	1	624	1	0.00
29/05/2023	2040 On 02-November-23	12.60	Call	Bond Future	2327	2	2327	2	128.00
29/05/2023	2040 On 02-November-23	13.64	Call	Bond Future	5588	6	5588	6	0.00
29/05/2023	2040 On 02-November-23	12.60	Put	Bond Future	3692	4	3692	4	0.00
29/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7820	8	7820	8	0.00
29/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	7925	8	7925	8	0.00
29/05/2023	2040 On 02-November-23	13.64	Put	Bond Future	1566	2	1566	2	128.00
29/05/2023	2040 On 02-November-23	11.80	Put	Bond Future	6811	7	6811	7	0.00
29/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7873	8	7873	8	0.00
29/05/2023	2040 On 01-February-24			Bond Future	12.97	73.5595	12.9674	73.5595	28.00
29/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2211	2	2211	2	0.00
29/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2169	2	2169	2	0.00
29/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2190	2	2190	2	0.00
29/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5605	6	5605	6	0.00
29/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5640	6	5640	6	0.00
29/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5569	6	5569	6	0.00
29/05/2023	2040 On 02-May-24			Bond Future	13.08	75.3086	13.0825	75.3086	0.00
29/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1341	1	1341	1	0.00
29/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1318	1	1318	1	0.00
29/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1329	1	1329	1	0.00
29/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9567	10	9567	10	0.00
29/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9666	10	9666	10	0.00
29/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9616	10	9616	10	0.00
29/05/2023	2040 On 01-August-24			Bond Future	13.23	72.4849	13.2266	72.4849	0.00
29/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2501	2	2501	2	0.00
29/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2520	2	2520	2	0.00
29/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2539	3	2539	3	0.00
29/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7268	7	7268	7	0.00
29/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7305	7	7305	7	0.00
29/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7342	7	7342	7	0.00
29/05/2023	2044 On 03-August-23			Bond Future	12.76	71.2057	12.7623	71.2057	85,549.00
29/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	217	0	217	0	4,553.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1223	1	1223	1	0.00
29/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	622	1	622	1	0.00
29/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	409	0	409	0	0.00
29/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	607	1	607	1	0.00
29/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	593	1	593	1	0.00
29/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4053	4	4053	4	0.00
29/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4008	4	4008	4	0.00
29/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4759	5	4759	5	4,754.00
29/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	3963	4	3963	4	0.00
29/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2671	3	2671	3	9,106.00
29/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6092	6	6092	6	3,076.00
29/05/2023	2044 On 02-November-23			Bond Future	12.87	72.8214	12.8731	72.8214	0.00
29/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	574	1	574	1	0.00
29/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	583	1	583	1	0.00
29/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	592	1	592	1	0.00
29/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8189	8	8189	8	0.00
29/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8243	8	8243	8	0.00
29/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8298	8	8298	8	0.00
29/05/2023	2044 On 01-February-24			Bond Future	12.98	70.1357	12.9835	70.1357	0.00
29/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2044	2	2044	2	0.00
29/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2064	2	2064	2	0.00
29/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2084	2	2084	2	0.00
29/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	5904	6	5904	6	0.00
29/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	5942	6	5942	6	0.00
29/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	5979	6	5979	6	0.00
29/05/2023	2044 On 02-May-24			Bond Future	13.09	71.8034	13.0932	71.8034	0.00
29/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1383	1	1383	1	0.00
29/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1395	1	1395	1	0.00
29/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1408	1	1408	1	0.00
29/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9514	10	9514	10	0.00
29/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9564	10	9564	10	0.00
29/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9614	10	9614	10	0.00
29/05/2023	2044 On 01-August-24			Bond Future	13.23	69.0265	13.2302	69.0265	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
29/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2496	2	2496	2	0.00
29/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2458	2	2458	2	0.00
29/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2477	2	2477	2	0.00
29/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7566	8	7566	8	0.00
29/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7604	8	7604	8	0.00
29/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7528	8	7528	8	0.00
29/05/2023	2046 On 03-August-23			Bond Future	110.51	109.8781	110.5109	109.8781	12,882.00
29/05/2023	2046 On 02-November-23			Bond Future	110.95	110.2998	110.9468	110.2998	4,626.00
29/05/2023	2046 On 01-February-24			Bond Future	113.56	112.8937	113.5558	112.8937	0.00
29/05/2023	2046 On 02-May-24			Bond Future	114.12	113.4380	114.1164	113.4380	0.00
29/05/2023	2046 On 01-August-24			Bond Future	116.70	116.0022	116.6964	116.0022	0.00
29/05/2023	2050 On 03-August-23			Bond Future	109.90	111.2370	109.9030	111.2370	10,740.00
29/05/2023	2050 On 02-November-23			Bond Future	112.42	113.7864	112.4213	113.7864	3,364.00
29/05/2023	2050 On 01-February-24			Bond Future	112.81	114.2048	112.8076	114.2048	0.00
29/05/2023	2050 On 02-May-24			Bond Future	115.51	116.9445	115.5138	116.9445	0.00
29/05/2023	2050 On 01-August-24			Bond Future	115.80	117.2651	115.8031	117.2651	0.00
29/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	AL37 On 03-August-23			Index Future	863.01	863.4360	863.0080	863.4360	0.00
29/05/2023	AL37 On 02-November-23			Index Future	882.57	883.0140	882.5670	883.0140	0.00
29/05/2023	AL37 On 01-February-24			Index Future	903.11	903.5750	903.1130	903.5750	0.00
29/05/2023	AL37 On 02-May-24			Index Future	924.58	925.0520	924.5780	925.0520	0.00
29/05/2023	AL37 On 01-August-24			Index Future	945.32	945.7980	945.3240	945.7980	0.00
29/05/2023	AL7T On 03-August-23			Index Future	971.28	971.6140	971.2830	971.6140	0.00
29/05/2023	AL7T On 02-November-23			Index Future	993.30	993.6450	993.2950	993.6450	0.00
29/05/2023	AL7T On 01-February-24			Index Future	1016.42	1016.7810	1016.4190	1016.7810	0.00
29/05/2023	AL7T On 02-May-24			Index Future	1040.58	1040.9490	1040.5770	1040.9490	0.00
29/05/2023	AL7T On 01-August-24			Index Future	1063.93	1064.2950	1063.9260	1064.2950	0.00
29/05/2023	ALBI On 03-August-23			Index Future	855.09	855.0990	855.0890	855.0990	101.00
29/05/2023	ALBI On 02-November-23			Index Future	874.47	874.4880	874.4680	874.4880	0.00
29/05/2023	ALBI On 01-February-24			Index Future	894.83	894.8500	894.8260	894.8500	0.00
29/05/2023	ALBI On 02-May-24			Index Future	916.09	916.1200	916.0940	916.1200	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
29/05/2023	ALBI On 01-August-24			Index Future	936.65	936.6660	936.6500	936.6660	0.00
29/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2023	ES33 On 03-August-23			Bond Future	13.19	71.7144	13.1918	71.7144	350.00
29/05/2023	ES33 On 02-November-23			Bond Future	13.35	69.5582	13.3473	69.5582	0.00
29/05/2023	ES33 On 01-February-24			Bond Future	13.50	71.1944	13.5048	71.1944	0.00
29/05/2023	ES33 On 02-May-24			Bond Future	13.66	69.1002	13.6593	69.1002	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
29/05/2023	ES33 On 01-August-24			Bond Future	13.85	70.6582	13.8462	70.6582	0.00
29/05/2023	ES42 On 03-August-23			Bond Future	13.49	68.6115	13.4868	68.6115	4,000.00
29/05/2023	ES42 On 02-November-23			Bond Future	13.63	65.9201	13.6299	65.9201	0.00
29/05/2023	ES42 On 01-February-24			Bond Future	13.77	67.4710	13.7673	67.4710	0.00
29/05/2023	ES42 On 02-May-24			Bond Future	13.91	64.8263	13.9073	64.8263	0.00
29/05/2023	ES42 On 01-August-24			Bond Future	14.07	66.2853	14.0713	66.2853	0.00
29/05/2023	GOVI On 03-August-23			GOVI	842.68	842.6960	842.6770	842.6960	838.00
29/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	54470	5	54470	5	0.00
29/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	54670	5	54670	5	0.00
29/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	54570	5	54570	5	0.00
29/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-November-23			GOVI	861.78	861.8030	861.7750	861.8030	0.00
29/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	240350	24	240350	24	0.00
29/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	240450	24	240450	24	0.00
29/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	240250	24	240250	24	0.00
29/05/2023	GOVI On 01-February-24			GOVI	881.84	881.8700	881.8370	881.8700	0.00
29/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	18570	2	18570	2	0.00
29/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	18470	2	18470	2	0.00
29/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	18370	2	18370	2	0.00
29/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-May-24			GOVI	902.80	902.8310	902.7960	902.8310	0.00
29/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	481740	48	481740	48	0.00
29/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	481840	48	481840	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	481940	48	481940	48	0.00
29/05/2023	GOVI On 01-August-24			GOVI	923.05	923.0790	923.0540	923.0790	0.00
29/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
29/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	203360	20	203360	20	0.00
29/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	203260	20	203260	20	0.00
29/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	203160	20	203160	20	0.00
29/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2023	IGOV On 03-August-23			Index Future	325.11	325.4420	325.1080	325.4420	638.00
29/05/2023	IGOV On 02-November-23			Index Future	332.56	332.9000	332.5550	332.9000	16.00
29/05/2023	IGOV On 01-February-24			Index Future	340.37	340.7280	340.3730	340.7280	0.00
29/05/2023	IGOV On 02-May-24			Index Future	348.54	348.9010	348.5380	348.9010	0.00
29/05/2023	IGOV On 01-August-24			Index Future	356.43	356.7990	356.4310	356.7990	0.00
29/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.56	91.4600	8.5600	91.4600	0.00
29/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.73	91.2750	8.7250	91.2750	0.00
29/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.97	91.0350	8.9700	91.0350	0.00
29/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.13	90.8750	9.1250	90.8750	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
29/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.15	90.8600	9.1450	90.8600	0.00
29/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.21	90.8100	9.2050	90.8100	0.00
29/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.24	90.7900	9.2350	90.7900	0.00
29/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.22	90.8050	9.2150	90.8050	0.00
29/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.12	90.9100	9.1150	90.9100	0.00
29/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	9.00	91.0300	8.9950	91.0300	0.00
29/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.81	91.2100	8.8100	91.2100	0.00
29/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.81	91.2050	8.8050	91.2050	0.00
29/05/2023	R035 On 03-August-23			Bond Future	12.39	82.5953	12.3877	82.5953	61,185.00
29/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	519	1	519	1	0.00
29/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	860	1	860	1	0.00
29/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	878	1	878	1	0.00
29/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	896	1	896	1	0.00
29/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	2095	2	2095	2	5,000.00
29/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2914	3	2914	3	0.00
29/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2950	3	2950	3	0.00
29/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1524	2	1524	2	0.00
29/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	2985	3	2985	3	0.00
29/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3878	4	3878	4	4,870.00
29/05/2023	R035 On 02-November-23			Bond Future	12.51	79.9563	12.5112	79.9563	109,789.00
29/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	746	1	746	1	0.00
29/05/2023	R035 On 02-November-23	11.74	Call	Bond Future	1164	1	1164	1	750.00
29/05/2023	R035 On 02-November-23	12.24	Call	Bond Future	2150	2	2150	2	750.00
29/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	204	0	204	0	400.00
29/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3826	4	3826	4	0.00
29/05/2023	R035 On 02-November-23	13.59	Call	Bond Future	6314	6	6314	6	0.00
29/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	473	0	473	0	400.00
29/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	725	1	725	1	0.00
29/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	735	1	735	1	0.00
29/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6496	6	6496	6	0.00
29/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6541	7	6541	7	0.00
29/05/2023	R035 On 02-November-23	13.59	Put	Bond Future	1156	1	1156	1	750.00
29/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2151	2	2151	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
29/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10573	11	10573	11	0.00
29/05/2023	R035 On 02-November-23	12.24	Put	Bond Future	3528	4	3528	4	0.00
29/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7922	8	7922	8	0.00
29/05/2023	R035 On 02-November-23	11.74	Put	Bond Future	5175	5	5175	5	0.00
29/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6451	6	6451	6	0.00
29/05/2023	R035 On 01-February-24			Bond Future	12.64	81.8186	12.6353	81.8186	0.00
29/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2390	2	2390	2	0.00
29/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	797	1	797	1	400.00
29/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2347	2	2347	2	0.00
29/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5918	6	5918	6	0.00
29/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2368	2	2368	2	0.00
29/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	434	0	434	0	400.00
29/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11321	11	11321	11	0.00
29/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8794	9	8794	9	0.00
29/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4636	5	4636	5	0.00
29/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4606	5	4606	5	0.00
29/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2002	2	2002	2	400.00
29/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4576	5	4576	5	0.00
29/05/2023	R035 On 02-May-24			Bond Future	12.75	79.2465	12.7481	79.2465	0.00
29/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1014	1	1014	1	0.00
29/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	994	1	994	1	0.00
29/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1004	1	1004	1	0.00
29/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9035	9	9035	9	0.00
29/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9081	9	9081	9	0.00
29/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8989	9	8989	9	0.00
29/05/2023	R035 On 01-August-24			Bond Future	12.89	81.0173	12.8894	81.0173	0.00
29/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1806	2	1806	2	0.00
29/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1820	2	1820	2	0.00
29/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1834	2	1834	2	0.00
29/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7277	7	7277	7	0.00
29/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7238	7	7238	7	0.00
29/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7200	7	7200	7	0.00
29/05/2023	R186 On 03-August-23			Bond Future	9.76	103.4908	9.7607	103.4908	73,345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	922	1	922	1	0.00
29/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	952	1	952	1	0.00
29/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	937	1	937	1	0.00
29/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	996	1	996	1	0.00
29/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1009	1	1009	1	0.00
29/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	982	1	982	1	0.00
29/05/2023	R186 On 02-November-23			Bond Future	9.81	105.8378	9.8113	105.8378	13,885.00
29/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2429	2	2429	2	0.00
29/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	889	1	889	1	0.00
29/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	878	1	878	1	0.00
29/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	664	1	664	1	1,715.00
29/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	899	1	899	1	0.00
29/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2003	2	2003	2	0.00
29/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2036	2	2036	2	0.00
29/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2019	2	2019	2	0.00
29/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	822	1	822	1	1,715.00
29/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2445	2	2445	2	0.00
29/05/2023	R186 On 01-February-24			Bond Future	9.85	102.9899	9.8451	102.9899	0.00
29/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1228	1	1228	1	0.00
29/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1216	1	1216	1	0.00
29/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1204	1	1204	1	0.00
29/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2037	2	2037	2	0.00
29/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2064	2	2064	2	0.00
29/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2051	2	2051	2	0.00
29/05/2023	R186 On 02-May-24			Bond Future	9.86	105.4384	9.8635	105.4384	0.00
29/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	293	0	293	0	0.00
29/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1608	2	1608	2	2,030.00
29/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	290	0	290	0	0.00
29/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2560	3	2560	3	0.00
29/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	296	0	296	0	0.00
29/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4648	5	4648	5	0.00
29/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	1914	2	1914	2	0.00
29/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1343	1	1343	1	2,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4689	5	4689	5	0.00
29/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4668	5	4668	5	0.00
29/05/2023	R186 On 01-August-24			Bond Future	9.96	102.4851	9.9560	102.4851	0.00
29/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	626	1	626	1	0.00
29/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	615	1	615	1	0.00
29/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	620	1	620	1	0.00
29/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3291	3	3291	3	0.00
29/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3323	3	3323	3	0.00
29/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3307	3	3307	3	0.00
29/05/2023	R197 On 03-August-23			Bond Future	334.79	334.6732	334.7869	334.6732	49.00
29/05/2023	R197 On 02-November-23			Bond Future	342.46	342.3424	342.4575	342.3424	0.00
29/05/2023	R202 On 03-August-23			Bond Future	247.72	247.6910	247.7246	247.6910	5,336.00
29/05/2023	R202 On 02-November-23			Bond Future	253.40	253.3669	253.4003	253.3669	0.00
29/05/2023	R202 On 01-February-24			Bond Future	254.37	254.3401	254.3745	254.3401	0.00
29/05/2023	R202 On 02-May-24			Bond Future	260.48	260.4415	260.4765	260.4415	0.00
29/05/2023	R202 On 01-August-24			Bond Future	261.23	261.1932	261.2313	261.1932	0.00
29/05/2023	R209 On 03-August-23			Bond Future	12.41	63.4399	12.4084	63.4399	11,690.00
29/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	21	0	21	0	7,000.00
29/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	673	1	673	1	0.00
29/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	110	0	110	0	7,000.00
29/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
29/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	18	0	18	0	1,800.00
29/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	747	1	747	1	0.00
29/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	645	1	645	1	0.00
29/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	659	1	659	1	0.00
29/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2609	3	2609	3	1,750.00
29/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5605	6	5605	6	0.00
29/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2769	3	2769	3	0.00
29/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12224	12	12224	12	0.00
29/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2835	3	2835	3	0.00
29/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2802	3	2802	3	0.00
29/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8101	8	8101	8	0.00
29/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8364	8	8364	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
29/05/2023	R209 On 02-November-23			Bond Future	12.52	61.7241	12.5166	61.7241	497.00
29/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	570	1	570	1	0.00
29/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	562	1	562	1	0.00
29/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	553	1	553	1	0.00
29/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6106	6	6106	6	0.00
29/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6064	6	6064	6	0.00
29/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6023	6	6023	6	0.00
29/05/2023	R209 On 01-February-24			Bond Future	12.62	63.1619	12.6205	63.1619	0.00
29/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	1977	2	1977	2	0.00
29/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1959	2	1959	2	0.00
29/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	1996	2	1996	2	0.00
29/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4133	4	4133	4	0.00
29/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4161	4	4161	4	0.00
29/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4188	4	4188	4	0.00
29/05/2023	R209 On 02-May-24			Bond Future	12.72	61.5083	12.7229	61.5083	0.00
29/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	977	1	977	1	0.00
29/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	968	1	968	1	0.00
29/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	959	1	959	1	0.00
29/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8150	8	8150	8	0.00
29/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8109	8	8109	8	0.00
29/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8068	8	8068	8	0.00
29/05/2023	R209 On 01-August-24			Bond Future	12.85	62.8824	12.8504	62.8824	0.00
29/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1737	2	1737	2	0.00
29/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1724	2	1724	2	0.00
29/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1749	2	1749	2	0.00
29/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6412	6	6412	6	0.00
29/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6446	6	6446	6	0.00
29/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6481	6	6481	6	0.00
29/05/2023	R210 On 03-August-23			Bond Future	226.89	226.8662	226.8918	226.8662	421.00
29/05/2023	R210 On 02-November-23			Bond Future	228.91	228.8872	228.9127	228.8872	0.00
29/05/2023	R210 On 01-February-24			Bond Future	234.30	234.2699	234.2957	234.2699	0.00
29/05/2023	R210 On 02-May-24			Bond Future	236.64	236.6095	236.6365	236.6095	0.00
29/05/2023	R210 On 01-August-24			Bond Future	241.99	241.9599	241.9884	241.9599	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
29/05/2023	R213 On 03-August-23			Bond Future	11.60	80.3371	11.5999	80.3371	23,525.00
29/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1460	2	1460	2	0.00
29/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1484	2	1484	2	0.00
29/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1507	2	1507	2	0.00
29/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1399	1	1399	1	0.00
29/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1381	1	1381	1	0.00
29/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1418	1	1418	1	0.00
29/05/2023	R213 On 02-November-23			Bond Future	11.71	78.6002	11.7124	78.6002	3,781.00
29/05/2023	R213 On 02-November-23	11.44	Call	Bond Future	1691	2	1691	2	750.00
29/05/2023	R213 On 02-November-23	12.70	Call	Bond Future	4847	5	4847	5	0.00
29/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1172	1	1172	1	0.00
29/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1159	1	1159	1	0.00
29/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1186	1	1186	1	0.00
29/05/2023	R213 On 02-November-23	10.94	Call	Bond Future	938	1	938	1	750.00
29/05/2023	R213 On 02-November-23	10.94	Put	Bond Future	4184	4	4184	4	0.00
29/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3618	4	3618	4	0.00
29/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3675	4	3675	4	0.00
29/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3647	4	3647	4	0.00
29/05/2023	R213 On 02-November-23	12.70	Put	Bond Future	935	1	935	1	750.00
29/05/2023	R213 On 02-November-23	11.44	Put	Bond Future	2817	3	2817	3	0.00
29/05/2023	R213 On 01-February-24			Bond Future	11.82	80.4308	11.8249	80.4308	0.00
29/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2544	3	2544	3	0.00
29/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2503	3	2503	3	0.00
29/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2524	3	2524	3	0.00
29/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2984	3	2984	3	0.00
29/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3004	3	3004	3	0.00
29/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2965	3	2965	3	0.00
29/05/2023	R213 On 02-May-24			Bond Future	11.93	78.7799	11.9254	78.7799	0.00
29/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	631	1	631	1	0.00
29/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	638	1	638	1	0.00
29/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	644	1	644	1	0.00
29/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7313	7	7313	7	0.00
29/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7349	7	7349	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7386	7	7386	7	0.00
29/05/2023	R213 On 01-August-24			Bond Future	12.06	80.5416	12.0606	80.5416	0.00
29/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1235	1	1235	1	0.00
29/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1215	1	1215	1	0.00
29/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1225	1	1225	1	0.00
29/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5904	6	5904	6	0.00
29/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5935	6	5935	6	0.00
29/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5873	6	5873	6	0.00
29/05/2023	R214 On 03-August-23			Bond Future	12.61	60.0064	12.6103	60.0064	20,176.00
29/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	703	1	703	1	0.00
29/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	674	1	674	1	0.00
29/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	688	1	688	1	0.00
29/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2843	3	2843	3	0.00
29/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2877	3	2877	3	0.00
29/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2809	3	2809	3	0.00
29/05/2023	R214 On 02-November-23			Bond Future	12.72	58.0626	12.7174	58.0626	20.00
29/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	507	1	507	1	0.00
29/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	522	1	522	1	0.00
29/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	515	1	515	1	0.00
29/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6628	7	6628	7	0.00
29/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6673	7	6673	7	0.00
29/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6584	7	6584	7	0.00
29/05/2023	R214 On 01-February-24			Bond Future	12.82	59.4150	12.8242	59.4150	0.00
29/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1694	2	1694	2	0.00
29/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1711	2	1711	2	0.00
29/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1728	2	1728	2	0.00
29/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4793	5	4793	5	0.00
29/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4824	5	4824	5	0.00
29/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4855	5	4855	5	0.00
29/05/2023	R214 On 02-May-24			Bond Future	12.92	57.5191	12.9206	57.5191	0.00
29/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1130	1	1130	1	0.00
29/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1120	1	1120	1	0.00
29/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1109	1	1109	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
29/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8116	8	8116	8	0.00
29/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8073	8	8073	8	0.00
29/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8031	8	8031	8	0.00
29/05/2023	R214 On 01-August-24			Bond Future	13.04	58.8043	13.0387	58.8043	0.00
29/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2112	2	2112	2	0.00
29/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2127	2	2127	2	0.00
29/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2141	2	2141	2	0.00
29/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6047	6	6047	6	0.00
29/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6081	6	6081	6	0.00
29/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6114	6	6114	6	0.00
29/05/2023	R248 On 03-August-23			Bond Future	12.70	74.1644	12.6988	74.1644	240,196.00
29/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	632	1	632	1	0.00
29/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	991	1	991	1	1,100.00
29/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	647	1	647	1	0.00
29/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3664	4	3664	4	0.00
29/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	300	0	300	0	1,100.00
29/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	662	1	662	1	0.00
29/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4047	4	4047	4	0.00
29/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5585	6	5585	6	0.00
29/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	996	1	996	1	1,100.00
29/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4092	4	4092	4	0.00
29/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3253	3	3253	3	0.00
29/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4137	4	4137	4	0.00
29/05/2023	R248 On 02-November-23			Bond Future	12.81	71.3978	12.8107	71.3978	11,069.00
29/05/2023	R248 On 02-November-23	11.80	Call	Bond Future	922	0	922	0	220.00
29/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	588	1	588	1	0.00
29/05/2023	R248 On 02-November-23	12.50	Call	Bond Future	2235	0	2235	0	220.00
29/05/2023	R248 On 02-November-23	13.60	Call	Bond Future	5670	0	5670	0	0.00
29/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	570	1	570	1	0.00
29/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	579	1	579	1	0.00
29/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8470	9	8470	9	0.00
29/05/2023	R248 On 02-November-23	13.60	Put	Bond Future	1611	0	1611	0	220.00
29/05/2023	R248 On 02-November-23	11.80	Put	Bond Future	6818	0	6818	0	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
29/05/2023	R248 On 02-November-23	12.50	Put	Bond Future	3958	0	3958	0	0.00
29/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8583	9	8583	9	0.00
29/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8526	9	8526	9	0.00
29/05/2023	R248 On 01-February-24			Bond Future	12.92	73.0608	12.9224	73.0608	0.00
29/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1966	2	1966	2	0.00
29/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1926	2	1926	2	0.00
29/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1946	2	1946	2	0.00
29/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6303	6	6303	6	0.00
29/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6342	6	6342	6	0.00
29/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6263	6	6263	6	0.00
29/05/2023	R248 On 02-May-24			Bond Future	13.02	70.3442	13.0235	70.3442	13,000.00
29/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1287	1	1287	1	0.00
29/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1263	1	1263	1	0.00
29/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1275	1	1275	1	0.00
29/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10364	10	10364	10	0.00
29/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10471	11	10471	11	0.00
29/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10417	10	10417	10	0.00
29/05/2023	R248 On 01-August-24			Bond Future	13.15	71.9154	13.1472	71.9154	0.00
29/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2725	3	2725	3	0.00
29/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2705	3	2705	3	0.00
29/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2684	3	2684	3	0.00
29/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7338	7	7338	7	0.00
29/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7300	7	7300	7	0.00
29/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7262	7	7262	7	0.00