



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	2025 On 04-May-23			Bond Future	169.40	169.3228	169.4000	169.3228	5,381.00
14/03/2023	2025 On 03-August-23			Bond Future	171.09	171.0107	171.0888	171.0107	214.00
14/03/2023	2025 On 02-November-23			Bond Future	174.64	174.5599	174.6395	174.5599	0.00
14/03/2023	2025 On 01-February-24			Bond Future	176.53	176.4516	176.5326	176.4516	0.00
14/03/2023	2025 On 02-May-24			Bond Future	180.11	180.0284	180.1115	180.0284	0.00
14/03/2023	2029 On 04-May-23			Bond Future	121.53	121.1512	121.5279	121.1512	2,115.00
14/03/2023	2029 On 03-August-23			Bond Future	123.98	123.5994	123.9833	123.5994	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	2029 On 02-November-23			Bond Future	125.24	124.8437	125.2354	124.8437	0.00
14/03/2023	2029 On 01-February-24			Bond Future	127.87	127.4675	127.8674	127.4675	0.00
14/03/2023	2029 On 02-May-24			Bond Future	129.11	128.7009	129.1090	128.7009	0.00
14/03/2023	2030 On 04-May-23			Bond Future	10.07	92.1680	10.0650	92.1680	87,595.00
14/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	247	0	247	0	150.00
14/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8375	8	8375	8	0.00
14/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10168	10	10168	10	0.00
14/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10437	10	10437	10	0.00
14/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2923	3	2923	3	350.00
14/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6707	7	6707	7	0.00
14/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2532	3	2532	3	0.00
14/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	17	0	17	0	388.00
14/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	347	0	347	0	479.00
14/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5589	6	5589	6	0.00
14/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2462	2	2462	2	0.00
14/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2497	2	2497	2	0.00
14/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	503	0	503	0	388.00
14/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2124	2	2124	2	479.00
14/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	931	1	931	1	1,080.00
14/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1225	1	1225	1	0.00
14/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	544	1	544	1	0.00
14/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1797	2	1797	2	0.00
14/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	435	0	435	0	0.00
14/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	444	0	444	0	0.00
14/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	75	0	75	0	150.00
14/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2147	2	2147	2	0.00
14/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4829	5	4829	5	0.00
14/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2463	3	2463	3	0.00
14/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	426	0	426	0	0.00
14/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	40	0	40	0	388.00
14/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	338	0	338	0	0.00
14/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	3	0	3	0	350.00
14/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	4	0	4	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	16	0	16	0	1,080.00
14/03/2023	2030 On 03-August-23			Bond Future	10.17	90.0011	10.1700	90.0011	11,931.00
14/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5505	5	5505	5	0.00
14/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9909	10	9909	10	0.00
14/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10988	11	10988	11	0.00
14/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5470	5	5470	5	0.00
14/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2518	2	2518	2	1,012.00
14/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3212	3	3212	3	350.00
14/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5436	5	5436	5	0.00
14/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	513	1	513	1	0.00
14/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1150	1	1150	1	0.00
14/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	501	1	501	1	0.00
14/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	56	0	56	0	350.00
14/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	96	0	96	0	1,012.00
14/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1523	2	1523	2	0.00
14/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	507	1	507	1	0.00
14/03/2023	2030 On 02-November-23			Bond Future	10.26	91.8484	10.2616	91.8484	54.00
14/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6103	6	6103	6	0.00
14/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3813	4	3813	4	0.00
14/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3757	4	3757	4	0.00
14/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3785	4	3785	4	0.00
14/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1994	2	1994	2	800.00
14/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1167	1	1167	1	800.00
14/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4151	4	4151	4	0.00
14/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2808	3	2808	3	0.00
14/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1503	2	1503	2	0.00
14/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1516	2	1516	2	0.00
14/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1491	2	1491	2	0.00
14/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	778	1	778	1	800.00
14/03/2023	2030 On 01-February-24			Bond Future	10.36	89.7528	10.3572	89.7528	0.00
14/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5368	5	5368	5	0.00
14/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7613	8	7613	8	0.00
14/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2169	2	2169	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
14/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5223	5	5223	5	0.00
14/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5339	5	5339	5	0.00
14/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1354	1	1354	1	400.00
14/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5397	5	5397	5	0.00
14/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1915	2	1915	2	1,360.00
14/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3683	4	3683	4	0.00
14/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1372	1	1372	1	0.00
14/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	826	1	826	1	400.00
14/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4647	5	4647	5	0.00
14/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1391	1	1391	1	0.00
14/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1430	1	1430	1	1,360.00
14/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3354	3	3354	3	0.00
14/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1381	1	1381	1	0.00
14/03/2023	2030 On 02-May-24			Bond Future	10.48	91.5491	10.4830	91.5491	0.00
14/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1746	2	1746	2	0.00
14/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1715	2	1715	2	0.00
14/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1731	2	1731	2	0.00
14/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4396	4	4396	4	0.00
14/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4422	4	4422	4	0.00
14/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4371	4	4371	4	0.00
14/03/2023	2032 On 04-May-23			Bond Future	10.67	87.1638	10.6716	87.1638	172,556.00
14/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	62	0	62	0	6,500.00
14/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	162	0	162	0	730.00
14/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2387	2	2387	2	0.00
14/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1930	2	1930	2	0.00
14/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1964	2	1964	2	0.00
14/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	477	0	477	0	500.00
14/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1169	1	1169	1	400.00
14/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	940	1	940	1	730.00
14/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1998	2	1998	2	0.00
14/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2609	3	2609	3	0.00
14/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1364	1	1364	1	0.00
14/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	45	0	45	0	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
14/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3842	4	3842	4	400.00
14/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12747	13	12747	13	0.00
14/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	2	0	2	0	400.00
14/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4417	4	4417	4	0.00
14/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	645	1	645	1	730.00
14/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	886	1	886	1	0.00
14/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1671	2	1671	2	0.00
14/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1434	1	1434	1	0.00
14/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2412	2	2412	2	0.00
14/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	903	1	903	1	0.00
14/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	919	1	919	1	0.00
14/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	723	1	723	1	13,000.00
14/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1270	1	1270	1	500.00
14/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3539	4	3539	4	0.00
14/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	353	0	353	0	0.00
14/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4675	5	4675	5	0.00
14/03/2023	2032 On 03-August-23			Bond Future	10.78	88.9041	10.7794	88.9041	2,600.00
14/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5540	6	5540	6	0.00
14/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5577	6	5577	6	0.00
14/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5615	6	5615	6	0.00
14/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6105	6	6105	6	5,000.00
14/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1298	1	1298	1	1,500.00
14/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	451	0	451	0	1,500.00
14/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6640	7	6640	7	0.00
14/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3746	4	3746	4	0.00
14/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	720	1	720	1	0.00
14/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	831	1	831	1	0.00
14/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	840	1	840	1	0.00
14/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	849	1	849	1	0.00
14/03/2023	2032 On 02-November-23			Bond Future	10.88	86.5683	10.8845	86.5683	47.00
14/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3957	4	3957	4	0.00
14/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3927	4	3927	4	0.00
14/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3987	4	3987	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
14/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2269	2	2269	2	0.00
14/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2305	2	2305	2	0.00
14/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2287	2	2287	2	0.00
14/03/2023	2032 On 01-February-24			Bond Future	10.99	88.3684	10.9911	88.3684	0.00
14/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5874	6	5874	6	0.00
14/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8476	8	8476	8	0.00
14/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2803	3	2803	3	1,200.00
14/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5810	6	5810	6	0.00
14/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5842	6	5842	6	0.00
14/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1449	1	1449	1	1,200.00
14/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6312	6	6312	6	0.00
14/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1906	2	1906	2	0.00
14/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1919	2	1919	2	0.00
14/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3917	4	3917	4	0.00
14/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1130	1	1130	1	1,200.00
14/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1893	2	1893	2	0.00
14/03/2023	2032 On 02-May-24			Bond Future	11.12	85.9794	11.1197	85.9794	0.00
14/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2444	2	2444	2	0.00
14/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2424	2	2424	2	0.00
14/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2463	2	2463	2	0.00
14/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5122	5	5122	5	0.00
14/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5180	5	5180	5	0.00
14/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5151	5	5151	5	0.00
14/03/2023	2033 On 04-May-23			Bond Future	116.20	116.2977	116.1994	116.2977	1,540.00
14/03/2023	2033 On 03-August-23			Bond Future	118.55	118.6478	118.5472	118.6478	6,141.00
14/03/2023	2033 On 02-November-23			Bond Future	119.60	119.6995	119.5966	119.6995	0.00
14/03/2023	2033 On 01-February-24			Bond Future	122.11	122.2153	122.1101	122.2153	0.00
14/03/2023	2033 On 02-May-24			Bond Future	123.14	123.2476	123.1403	123.2476	0.00
14/03/2023	2037 On 04-May-23			Bond Future	11.51	81.8083	11.5133	81.8083	62,814.00
14/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	578	1	578	1	400.00
14/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11417	11	11417	11	0.00
14/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1158	1	1158	1	0.00
14/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2590	3	2590	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
14/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	463	0	463	0	703.00
14/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1110	1	1110	1	0.00
14/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3210	3	3210	3	0.00
14/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1134	1	1134	1	0.00
14/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2319	2	2319	2	0.00
14/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	16	0	16	0	400.00
14/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2353	2	2353	2	0.00
14/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3811	4	3811	4	0.00
14/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3438	3	3438	3	0.00
14/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1073	1	1073	1	0.00
14/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2284	2	2284	2	0.00
14/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	805	1	805	1	703.00
14/03/2023	2037 On 03-August-23			Bond Future	11.64	79.1841	11.6353	79.1841	74,072.00
14/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4654	5	4654	5	0.00
14/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	478	0	478	0	1,800.00
14/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1390	1	1390	1	1,800.00
14/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4618	5	4618	5	0.00
14/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4581	5	4581	5	0.00
14/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1907	2	1907	2	0.00
14/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1889	2	1889	2	0.00
14/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5108	5	5108	5	0.00
14/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8594	9	8594	9	0.00
14/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1872	2	1872	2	0.00
14/03/2023	2037 On 02-November-23			Bond Future	11.75	80.8096	11.7460	80.8096	0.00
14/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3191	3	3191	3	0.00
14/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3218	3	3218	3	0.00
14/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3246	3	3246	3	0.00
14/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4292	4	4292	4	0.00
14/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4263	4	4263	4	0.00
14/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4234	4	4234	4	0.00
14/03/2023	2037 On 01-February-24			Bond Future	11.86	78.2341	11.8609	78.2341	0.00
14/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5603	6	5603	6	0.00
14/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5636	6	5636	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
14/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5668	6	5668	6	0.00
14/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3164	3	3164	3	0.00
14/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3183	3	3183	3	0.00
14/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3203	3	3203	3	0.00
14/03/2023	2037 On 02-May-24			Bond Future	11.99	79.7989	11.9943	79.7989	0.00
14/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3123	3	3123	3	0.00
14/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3168	3	3168	3	0.00
14/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3146	3	3146	3	0.00
14/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6204	6	6204	6	0.00
14/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6238	6	6238	6	0.00
14/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6170	6	6170	6	0.00
14/03/2023	2038 On 04-May-23			Bond Future	129.36	129.9757	129.3593	129.9757	4,625.00
14/03/2023	2038 On 03-August-23			Bond Future	130.02	130.6518	130.0224	130.6518	0.00
14/03/2023	2038 On 02-November-23			Bond Future	132.72	133.3635	132.7209	133.3635	0.00
14/03/2023	2038 On 01-February-24			Bond Future	133.51	134.1672	133.5109	134.1672	0.00
14/03/2023	2038 On 02-May-24			Bond Future	136.22	136.8861	136.2168	136.8861	0.00
14/03/2023	2040 On 04-May-23			Bond Future	11.68	82.9950	11.6777	82.9950	51,771.00
14/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	14	0	14	0	388.00
14/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	139	0	139	0	486.00
14/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	273	0	273	0	388.00
14/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9902	10	9902	10	0.00
14/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1226	1	1226	1	486.00
14/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3193	3	3193	3	0.00
14/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	388	0	388	0	684.00
14/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1052	1	1052	1	0.00
14/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1076	1	1076	1	0.00
14/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6593	7	6593	7	0.00
14/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1100	1	1100	1	0.00
14/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2648	3	2648	3	0.00
14/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	951	1	951	1	684.00
14/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	232	0	232	0	388.00
14/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	56	0	56	0	486.00
14/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6320	6	6320	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
14/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2687	3	2687	3	0.00
14/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2727	3	2727	3	0.00
14/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4535	4	4535	4	0.00
14/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2458	2	2458	2	0.00
14/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5157	5	5157	5	0.00
14/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10198	10	10198	10	0.00
14/03/2023	2040 On 03-August-23			Bond Future	11.80	80.1440	11.7988	80.1440	99,565.00
14/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4730	5	4730	5	0.00
14/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4692	5	4692	5	0.00
14/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4767	5	4767	5	0.00
14/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2226	2	2226	2	0.00
14/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2266	2	2266	2	0.00
14/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2246	2	2246	2	0.00
14/03/2023	2040 On 02-November-23			Bond Future	11.91	81.7893	11.9088	81.7893	0.00
14/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3103	3	3103	3	0.00
14/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3075	3	3075	3	0.00
14/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3048	3	3048	3	0.00
14/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5042	5	5042	5	0.00
14/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4974	5	4974	5	0.00
14/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5008	5	5008	5	0.00
14/03/2023	2040 On 01-February-24			Bond Future	12.02	78.9838	12.0228	78.9838	6.00
14/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5523	6	5523	6	0.00
14/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5489	6	5489	6	0.00
14/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5456	6	5456	6	0.00
14/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3690	4	3690	4	0.00
14/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3667	4	3667	4	0.00
14/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3645	4	3645	4	0.00
14/03/2023	2040 On 02-May-24			Bond Future	12.15	80.5634	12.1539	80.5634	0.00
14/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3217	3	3217	3	0.00
14/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3168	3	3168	3	0.00
14/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3192	3	3192	3	0.00
14/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6379	6	6379	6	0.00
14/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6453	6	6453	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
14/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6416	6	6416	6	0.00
14/03/2023	2044 On 04-May-23			Bond Future	11.81	79.0013	11.8063	79.0013	62,335.00
14/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	867	1	867	1	0.00
14/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1692	2	1692	2	0.00
14/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2546	3	2546	3	0.00
14/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3549	4	3549	4	0.00
14/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	826	1	826	1	0.00
14/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	846	1	846	1	0.00
14/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3292	3	3292	3	0.00
14/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2040	2	2040	2	4,423.00
14/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3337	3	3337	3	0.00
14/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	892	1	892	1	1,798.00
14/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1367	1	1367	1	4,423.00
14/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3247	3	3247	3	0.00
14/03/2023	2044 On 03-August-23			Bond Future	11.93	76.1959	11.9252	76.1959	21,473.00
14/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4115	4	4115	4	0.00
14/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2744	3	2744	3	0.00
14/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3530	4	3530	4	0.00
14/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4079	4	4079	4	0.00
14/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4044	4	4044	4	0.00
14/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2702	3	2702	3	0.00
14/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2678	3	2678	3	0.00
14/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3079	3	3079	3	4,754.00
14/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3818	4	3818	4	3,076.00
14/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2655	3	2655	3	0.00
14/03/2023	2044 On 02-November-23			Bond Future	12.03	77.7601	12.0331	77.7601	0.00
14/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2786	3	2786	3	0.00
14/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2759	3	2759	3	0.00
14/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2812	3	2812	3	0.00
14/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5662	6	5662	6	0.00
14/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5737	6	5737	6	0.00
14/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5699	6	5699	6	0.00
14/03/2023	2044 On 01-February-24			Bond Future	12.14	74.9960	12.1448	74.9960	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
14/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4949	5	4949	5	0.00
14/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4917	5	4917	5	0.00
14/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4981	5	4981	5	0.00
14/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4137	4	4137	4	0.00
14/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4188	4	4188	4	0.00
14/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4162	4	4162	4	0.00
14/03/2023	2044 On 02-May-24			Bond Future	12.27	76.4956	12.2724	76.4956	0.00
14/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3164	3	3164	3	0.00
14/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3140	3	3140	3	0.00
14/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3188	3	3188	3	0.00
14/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6802	7	6802	7	0.00
14/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6879	7	6879	7	0.00
14/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6841	7	6841	7	0.00
14/03/2023	2046 On 04-May-23			Bond Future	113.15	112.8354	113.1469	112.8354	17,308.00
14/03/2023	2046 On 03-August-23			Bond Future	115.43	115.1157	115.4330	115.1157	0.00
14/03/2023	2046 On 02-November-23			Bond Future	115.75	115.4294	115.7530	115.4294	0.00
14/03/2023	2046 On 01-February-24			Bond Future	118.19	117.8553	118.1857	117.8553	0.00
14/03/2023	2046 On 02-May-24			Bond Future	118.46	118.1213	118.4582	118.1213	0.00
14/03/2023	2050 On 04-May-23			Bond Future	116.30	115.5810	116.2999	115.5810	13,316.00
14/03/2023	2050 On 03-August-23			Bond Future	116.48	115.7447	116.4778	115.7447	0.00
14/03/2023	2050 On 02-November-23			Bond Future	118.90	118.1468	118.8951	118.1468	0.00
14/03/2023	2050 On 01-February-24			Bond Future	119.17	118.4031	119.1667	118.4031	0.00
14/03/2023	2050 On 02-May-24			Bond Future	121.58	120.8023	121.5817	120.8023	0.00
14/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	AL37 On 04-May-23			Index Future	880.92	880.7810	880.9180	880.7810	0.00
14/03/2023	AL37 On 03-August-23			Index Future	898.50	898.3600	898.4980	898.3600	0.00
14/03/2023	AL37 On 02-November-23			Index Future	916.93	916.7910	916.9310	916.7910	0.00
14/03/2023	AL37 On 01-February-24			Index Future	936.00	935.8530	935.9960	935.8530	0.00
14/03/2023	AL37 On 02-May-24			Index Future	954.79	954.6390	954.7870	954.6390	0.00
14/03/2023	AL7T On 04-May-23			Index Future	1011.10	1010.9870	1011.0980	1010.9870	0.00
14/03/2023	AL7T On 03-August-23			Index Future	1031.28	1031.1650	1031.2750	1031.1650	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
14/03/2023	AL7T On 02-November-23			Index Future	1052.43	1052.3210	1052.4320	1052.3210	0.00
14/03/2023	AL7T On 01-February-24			Index Future	1074.32	1074.2020	1074.3150	1074.2020	0.00
14/03/2023	AL7T On 02-May-24			Index Future	1095.88	1095.7640	1095.8830	1095.7640	0.00
14/03/2023	ALBI On 04-May-23			Index Future	886.97	887.4900	886.9690	887.4900	100.00
14/03/2023	ALBI On 03-August-23			Index Future	904.67	905.2030	904.6690	905.2030	0.00
14/03/2023	ALBI On 02-November-23			Index Future	923.23	923.7750	923.2280	923.7750	0.00
14/03/2023	ALBI On 01-February-24			Index Future	942.43	942.9830	942.4250	942.9830	0.00
14/03/2023	ALBI On 02-May-24			Index Future	961.35	961.9110	961.3450	961.9110	0.00
14/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	ES33 On 04-May-23			Bond Future	12.05	74.6440	12.0463	74.6440	0.00
14/03/2023	ES33 On 03-August-23			Bond Future	12.19	76.1524	12.1927	76.1524	350.00
14/03/2023	ES33 On 02-November-23			Bond Future	12.34	73.9378	12.3409	73.9378	0.00
14/03/2023	ES33 On 01-February-24			Bond Future	12.50	75.4917	12.4961	75.4917	0.00
14/03/2023	ES33 On 02-May-24			Bond Future	12.67	73.2248	12.6699	73.2248	0.00
14/03/2023	ES42 On 04-May-23			Bond Future	12.45	71.9384	12.4542	71.9384	0.00
14/03/2023	ES42 On 03-August-23			Bond Future	12.59	73.3925	12.5897	73.3925	4,000.00
14/03/2023	ES42 On 02-November-23			Bond Future	12.73	70.6533	12.7265	70.6533	0.00
14/03/2023	ES42 On 01-February-24			Bond Future	12.86	72.1382	12.8625	72.1382	0.00
14/03/2023	ES42 On 02-May-24			Bond Future	13.02	69.3364	13.0184	69.3364	0.00
14/03/2023	GOVI On 04-May-23			GOVI	874.23	874.7060	874.2300	874.7060	840.00
14/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	213500	22	213500	22	0.00
14/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	213600	22	213600	22	0.00
14/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	213700	22	213700	22	0.00
14/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 03-August-23			GOVI	891.68	892.1640	891.6760	892.1640	0.00
14/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	544460	55	544460	55	0.00
14/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	544660	55	544660	55	0.00
14/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	544560	55	544560	55	0.00
14/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-November-23			GOVI	909.97	910.4680	909.9690	910.4680	0.00
14/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	241690	25	241690	25	0.00
14/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	241590	25	241590	25	0.00
14/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	241490	25	241490	25	0.00
14/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 01-February-24			GOVI	928.89	929.3990	928.8900	929.3990	0.00
14/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	489100	49	489100	49	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
14/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	489000	49	489000	49	0.00
14/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	488900	49	488900	49	0.00
14/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-May-24			GOVI	947.54	948.0550	947.5380	948.0550	0.00
14/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	34320	3	34320	3	0.00
14/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	34420	3	34420	3	0.00
14/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	34520	3	34520	3	0.00
14/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2023	IGOV On 04-May-23			Index Future	327.41	327.1110	327.4070	327.1110	655.00
14/03/2023	IGOV On 03-August-23			Index Future	334.02	333.7190	334.0210	333.7190	0.00
14/03/2023	IGOV On 02-November-23			Index Future	340.95	340.6440	340.9510	340.6440	0.00
14/03/2023	IGOV On 01-February-24			Index Future	348.12	347.8030	348.1170	347.8030	0.00
14/03/2023	IGOV On 02-May-24			Index Future	355.18	354.8600	355.1810	354.8600	0.00
14/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
14/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.52	92.4650	7.5150	92.4650	0.00
14/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.3250	7.6750	92.3250	0.00
14/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.68	92.3150	7.6800	92.3150	0.00
14/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.77	92.1850	7.7650	92.1850	0.00
14/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.77	92.1750	7.7700	92.1750	0.00
14/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.79	92.1650	7.7900	92.1650	0.00
14/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.79	92.1600	7.7900	92.1600	75.00
14/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.74	92.2250	7.7350	92.2250	272.00
14/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.67	92.2750	7.6650	92.2750	0.00
14/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.52	92.3850	7.5200	92.3850	0.00
14/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.45	92.4350	7.4500	92.4350	68.00
14/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.39	92.4850	7.3850	92.4850	0.00
14/03/2023	R035 On 04-May-23			Bond Future	11.24	86.4046	11.2383	86.4046	151,105.00
14/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	21	0	21	0	388.00
14/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	197	0	197	0	491.00
14/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3741	4	3741	4	0.00
14/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4044	4	4044	4	0.00
14/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1599	2	1599	2	0.00
14/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10215	10	10215	10	0.00
14/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6777	7	6777	7	0.00
14/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1540	2	1540	2	0.00
14/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1569	2	1569	2	0.00
14/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	356	0	356	0	388.00
14/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1139	1	1139	1	770.00
14/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1454	1	1454	1	491.00
14/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	305	0	305	0	770.00
14/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4392	4	4392	4	0.00
14/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2230	2	2230	2	0.00
14/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4137	4	4137	4	0.00
14/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1704	2	1704	2	0.00
14/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	152	0	152	0	388.00
14/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	30	0	30	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1848	2	1848	2	0.00
14/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	523	1	523	1	770.00
14/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1761	2	1761	2	0.00
14/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1732	2	1732	2	0.00
14/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	600	1	600	1	1,035.00
14/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5087	5	5087	5	0.00
14/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8553	9	8553	9	0.00
14/03/2023	R035 On 03-August-23			Bond Future	11.35	88.1296	11.3519	88.1296	6,761.00
14/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5050	5	5050	5	0.00
14/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5088	5	5088	5	0.00
14/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5125	5	5125	5	0.00
14/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1584	2	1584	2	0.00
14/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1599	2	1599	2	0.00
14/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1614	2	1614	2	0.00
14/03/2023	R035 On 02-November-23			Bond Future	11.47	85.4330	11.4664	85.4330	30.00
14/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3560	4	3560	4	0.00
14/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1637	2	1637	2	400.00
14/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8536	9	8536	9	0.00
14/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3503	4	3503	4	0.00
14/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3531	4	3531	4	0.00
14/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2717	3	2717	3	400.00
14/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3788	4	3788	4	0.00
14/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3815	4	3815	4	0.00
14/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1358	1	1358	1	400.00
14/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6503	7	6503	7	0.00
14/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4662	5	4662	5	0.00
14/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3762	4	3762	4	0.00
14/03/2023	R035 On 01-February-24			Bond Future	11.59	87.2095	11.5862	87.2095	0.00
14/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10663	11	10663	11	0.00
14/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2953	3	2953	3	400.00
14/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6033	6	6033	6	0.00
14/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6100	6	6100	6	0.00
14/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6066	6	6066	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
14/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1942	2	1942	2	400.00
14/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7411	7	7411	7	0.00
14/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5531	6	5531	6	0.00
14/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2885	3	2885	3	0.00
14/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2903	3	2903	3	0.00
14/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2867	3	2867	3	0.00
14/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1329	1	1329	1	400.00
14/03/2023	R035 On 02-May-24			Bond Future	11.72	84.4496	11.7157	84.4496	0.00
14/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3205	3	3205	3	0.00
14/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3160	3	3160	3	0.00
14/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3183	3	3183	3	0.00
14/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5982	6	5982	6	0.00
14/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6015	6	6015	6	0.00
14/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5949	6	5949	6	0.00
14/03/2023	R186 On 04-May-23			Bond Future	8.44	110.3293	8.4354	110.3293	96,939.00
14/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	539	1	539	1	200.00
14/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1485	2	1485	2	0.00
14/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1510	2	1510	2	0.00
14/03/2023	R186 On 04-May-23		Call	Bond Future	10314	10	10314	10	0.00
14/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1535	2	1535	2	0.00
14/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	262	0	262	0	0.00
14/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	256	0	256	0	0.00
14/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	269	0	269	0	0.00
14/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	780	1	780	1	200.00
14/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
14/03/2023	R186 On 03-August-23			Bond Future	8.47	107.2270	8.4659	107.2270	0.00
14/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3968	4	3968	4	0.00
14/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3917	4	3917	4	0.00
14/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3943	4	3943	4	0.00
14/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	223	0	223	0	0.00
14/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	226	0	226	0	0.00
14/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	220	0	220	0	0.00
14/03/2023	R186 On 02-November-23			Bond Future	8.48	109.4278	8.4777	109.4278	1,387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5485	6	5485	6	0.00
14/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3137	3	3137	3	0.00
14/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3116	3	3116	3	0.00
14/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3158	3	3158	3	0.00
14/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2642	3	2642	3	1,715.00
14/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	628	1	628	1	0.00
14/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	640	1	640	1	0.00
14/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	634	1	634	1	0.00
14/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	790	1	790	1	0.00
14/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	245	0	245	0	1,715.00
14/03/2023	R186 On 01-February-24			Bond Future	8.48	106.3969	8.4805	106.3969	0.00
14/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3389	3	3389	3	0.00
14/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3350	3	3350	3	0.00
14/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3369	3	3369	3	0.00
14/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	746	1	746	1	0.00
14/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	757	1	757	1	0.00
14/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	752	1	752	1	0.00
14/03/2023	R186 On 02-May-24			Bond Future	8.52	108.5268	8.5183	108.5268	0.00
14/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1003	1	1003	1	0.00
14/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1013	1	1013	1	0.00
14/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1023	1	1023	1	0.00
14/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2240	2	2240	2	0.00
14/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2253	2	2253	2	0.00
14/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2267	2	2267	2	0.00
14/03/2023	R197 On 04-May-23			Bond Future	336.35	336.2895	336.3489	336.2895	309.00
14/03/2023	R197 On 03-August-23			Bond Future	334.10	334.0447	334.1041	334.0447	0.00
14/03/2023	R197 On 02-November-23			Bond Future	341.04	340.9778	341.0381	340.9778	0.00
14/03/2023	R202 On 04-May-23			Bond Future	252.57	252.5636	252.5722	252.5636	4,960.00
14/03/2023	R202 On 03-August-23			Bond Future	252.87	252.8657	252.8735	252.8657	460.00
14/03/2023	R202 On 02-November-23			Bond Future	258.12	258.1137	258.1215	258.1137	0.00
14/03/2023	R202 On 01-February-24			Bond Future	258.62	258.6149	258.6222	258.6149	0.00
14/03/2023	R202 On 02-May-24			Bond Future	263.86	263.8558	263.8640	263.8558	0.00
14/03/2023	R209 On 04-May-23			Bond Future	11.27	66.9734	11.2732	66.9734	19,542.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	832	1	832	1	1,250.00
14/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2117	2	2117	2	2,250.00
14/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5938	6	5938	6	0.00
14/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1059	1	1059	1	0.00
14/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	29	0	29	0	500.00
14/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	203	0	203	0	4,500.00
14/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1015	1	1015	1	0.00
14/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1037	1	1037	1	0.00
14/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1918	2	1918	2	0.00
14/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1948	2	1948	2	0.00
14/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4270	4	4270	4	0.00
14/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	986	1	986	1	0.00
14/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6911	7	6911	7	0.00
14/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1889	2	1889	2	0.00
14/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	132	0	132	0	9,750.00
14/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2230	2	2230	2	8,250.00
14/03/2023	R209 On 03-August-23			Bond Future	11.38	68.3106	11.3760	68.3106	1,690.00
14/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4261	4	4261	4	0.00
14/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1113	1	1113	1	1,800.00
14/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4196	4	4196	4	0.00
14/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4229	4	4229	4	0.00
14/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	370	0	370	0	1,800.00
14/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7728	8	7728	8	0.00
14/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1493	1	1493	1	0.00
14/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4595	5	4595	5	0.00
14/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1521	2	1521	2	0.00
14/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1507	2	1507	2	0.00
14/03/2023	R209 On 02-November-23			Bond Future	11.48	66.5608	11.4764	66.5608	741.00
14/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2909	3	2909	3	0.00
14/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2860	3	2860	3	0.00
14/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2884	3	2884	3	0.00
14/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3557	4	3557	4	0.00
14/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3582	4	3582	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
14/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3532	4	3532	4	0.00
14/03/2023	R209 On 01-February-24			Bond Future	11.58	67.9448	11.5771	67.9448	0.00
14/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5176	5	5176	5	0.00
14/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5206	5	5206	5	0.00
14/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5235	5	5235	5	0.00
14/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2596	3	2596	3	0.00
14/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2612	3	2612	3	0.00
14/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2628	3	2628	3	0.00
14/03/2023	R209 On 02-May-24			Bond Future	11.69	66.1550	11.6938	66.1550	0.00
14/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2856	3	2856	3	0.00
14/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2815	3	2815	3	0.00
14/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2835	3	2835	3	0.00
14/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5336	5	5336	5	0.00
14/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5365	5	5365	5	0.00
14/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5306	5	5306	5	0.00
14/03/2023	R210 On 04-May-23			Bond Future	224.44	224.4404	224.4435	224.4404	386.00
14/03/2023	R210 On 03-August-23			Bond Future	228.98	228.9760	228.9784	228.9760	300.00
14/03/2023	R210 On 02-November-23			Bond Future	230.58	230.5818	230.5838	230.5818	0.00
14/03/2023	R210 On 01-February-24			Bond Future	235.43	235.4279	235.4299	235.4279	0.00
14/03/2023	R210 On 02-May-24			Bond Future	236.98	236.9825	236.9845	236.9825	0.00
14/03/2023	R213 On 04-May-23			Bond Future	10.45	83.1563	10.4525	83.1563	33,941.00
14/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1980	2	1980	2	0.00
14/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2012	2	2012	2	0.00
14/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2044	2	2044	2	0.00
14/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	683	1	683	1	0.00
14/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	696	1	696	1	0.00
14/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	709	1	709	1	0.00
14/03/2023	R213 On 03-August-23			Bond Future	10.55	84.8164	10.5546	84.8164	0.00
14/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5237	5	5237	5	0.00
14/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5272	5	5272	5	0.00
14/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5306	5	5306	5	0.00
14/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	641	1	641	1	0.00
14/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	634	1	634	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
14/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	648	1	648	1	0.00
14/03/2023	R213 On 02-November-23			Bond Future	10.66	83.0035	10.6583	83.0035	4,406.00
14/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3774	4	3774	4	0.00
14/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3802	4	3802	4	0.00
14/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3830	4	3830	4	0.00
14/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1790	2	1790	2	0.00
14/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1804	2	1804	2	0.00
14/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1819	2	1819	2	0.00
14/03/2023	R213 On 01-February-24			Bond Future	10.77	84.7295	10.7676	84.7295	0.00
14/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5470	5	5470	5	0.00
14/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5411	5	5411	5	0.00
14/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5441	5	5441	5	0.00
14/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1532	2	1532	2	0.00
14/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1542	2	1542	2	0.00
14/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1521	2	1521	2	0.00
14/03/2023	R213 On 02-May-24			Bond Future	10.89	82.8727	10.8906	82.8727	0.00
14/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2021	2	2021	2	0.00
14/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2038	2	2038	2	0.00
14/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2055	2	2055	2	0.00
14/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4558	5	4558	5	0.00
14/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4585	5	4585	5	0.00
14/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4611	5	4611	5	0.00
14/03/2023	R214 On 04-May-23			Bond Future	11.53	63.6682	11.5301	63.6682	17,967.00
14/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1151	1	1151	1	0.00
14/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1105	1	1105	1	0.00
14/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1128	1	1128	1	0.00
14/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1973	2	1973	2	0.00
14/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2004	2	2004	2	0.00
14/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1943	2	1943	2	0.00
14/03/2023	R214 On 03-August-23			Bond Future	11.63	64.9393	11.6299	64.9393	2,980.00
14/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4299	4	4299	4	0.00
14/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4234	4	4234	4	0.00
14/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4267	4	4267	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
14/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1675	2	1675	2	0.00
14/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1690	2	1690	2	0.00
14/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1659	2	1659	2	0.00
14/03/2023	R214 On 02-November-23			Bond Future	11.73	62.9724	11.7296	62.9724	0.00
14/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2700	3	2700	3	0.00
14/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2748	3	2748	3	0.00
14/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2724	3	2724	3	0.00
14/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4147	4	4147	4	0.00
14/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4119	4	4119	4	0.00
14/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4090	4	4090	4	0.00
14/03/2023	R214 On 01-February-24			Bond Future	11.83	64.2818	11.8326	64.2818	0.00
14/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4639	5	4639	5	0.00
14/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4668	5	4668	5	0.00
14/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4697	5	4697	5	0.00
14/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3089	3	3089	3	0.00
14/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3109	3	3109	3	0.00
14/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3128	3	3128	3	0.00
14/03/2023	R214 On 02-May-24			Bond Future	11.94	62.2688	11.9421	62.2688	0.00
14/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2877	3	2877	3	0.00
14/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2855	3	2855	3	0.00
14/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2834	3	2834	3	0.00
14/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5288	5	5288	5	0.00
14/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5257	5	5257	5	0.00
14/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5227	5	5227	5	0.00
14/03/2023	R248 On 04-May-23			Bond Future	11.67	78.2854	11.6727	78.2854	242,236.00
14/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	942	1	942	1	0.00
14/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	964	1	964	1	0.00
14/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	44	0	44	0	1,500.00
14/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	520	1	520	1	1,500.00
14/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	987	1	987	1	0.00
14/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3100	3	3100	3	0.00
14/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9002	9	9002	9	0.00
14/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3144	3	3144	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
14/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3189	3	3189	3	0.00
14/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4339	4	4339	4	0.00
14/03/2023	R248 On 03-August-23			Bond Future	11.78	79.8483	11.7773	79.8483	0.00
14/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4577	5	4577	5	0.00
14/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4540	5	4540	5	0.00
14/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4615	5	4615	5	0.00
14/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2572	3	2572	3	0.00
14/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2618	3	2618	3	0.00
14/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2595	3	2595	3	0.00
14/03/2023	R248 On 02-November-23			Bond Future	11.88	77.0452	11.8819	77.0452	0.00
14/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3128	3	3128	3	0.00
14/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3100	3	3100	3	0.00
14/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3072	3	3072	3	0.00
14/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5624	6	5624	6	0.00
14/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5699	6	5699	6	0.00
14/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5662	6	5662	6	0.00
14/03/2023	R248 On 01-February-24			Bond Future	11.99	78.6473	11.9901	78.6473	13,000.00
14/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5265	5	5265	5	0.00
14/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5231	5	5231	5	0.00
14/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5198	5	5198	5	0.00
14/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4295	4	4295	4	0.00
14/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4269	4	4269	4	0.00
14/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4243	4	4243	4	0.00
14/03/2023	R248 On 02-May-24			Bond Future	12.10	75.7791	12.1048	75.7791	0.00
14/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3249	3	3249	3	0.00
14/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3224	3	3224	3	0.00
14/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3199	3	3199	3	0.00
14/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7164	7	7164	7	0.00
14/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7245	7	7245	7	0.00
14/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7204	7	7204	7	0.00