



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 WEEKLY STATISTICS REPORT

FROM: 17/03/2023 TO: 17/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	2025 On 04-May-23			Bond Future	169.26	169.4005	169.2630	169.4005	5,381.00
17/03/2023	2025 On 03-August-23			Bond Future	170.95	171.0872	170.9516	171.0872	214.00
17/03/2023	2025 On 02-November-23			Bond Future	174.46	174.6368	174.4589	174.6368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2025 On 01-February-24			Bond Future	176.33	176.5298	176.3305	176.5298	0.00
17/03/2023	2025 On 02-May-24			Bond Future	179.92	180.1110	179.9172	180.1110	0.00
17/03/2023	2029 On 04-May-23			Bond Future	121.78	121.5082	121.7823	121.5082	2,115.00
17/03/2023	2029 On 03-August-23			Bond Future	124.24	123.9617	124.2446	123.9617	728.00
17/03/2023	2029 On 02-November-23			Bond Future	125.47	125.2125	125.4733	125.2125	0.00
17/03/2023	2029 On 01-February-24			Bond Future	128.10	127.8440	128.0964	127.8440	0.00
17/03/2023	2029 On 02-May-24			Bond Future	129.35	129.0869	129.3524	129.0869	0.00
17/03/2023	2030 On 04-May-23			Bond Future	10.08	91.8563	92.1380	91.8563	87,595.00
17/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	207	0	0	0	150.00
17/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8296	8	8	8	0.00
17/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10087	10	10	10	0.00
17/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10356	10	10	10	0.00
17/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2865	3	3	3	350.00
17/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6631	6	7	6	0.00
17/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2476	2	2	2	0.00
17/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	8	0	0	0	388.00
17/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	306	0	0	0	479.00
17/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5516	5	6	5	0.00
17/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2408	2	2	2	0.00
17/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2442	2	2	2	0.00
17/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	462	0	0	0	388.00
17/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2072	2	2	2	479.00
17/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	887	1	1	1	1,080.00
17/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1263	1	1	1	0.00
17/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	574	1	1	1	0.00
17/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1838	2	2	2	0.00
17/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	462	1	0	1	0.00
17/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	471	1	0	1	0.00
17/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	85	0	0	0	150.00
17/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2188	2	2	2	0.00
17/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4903	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2505	3	3	3	0.00
17/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	453	0	0	0	0.00
17/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	45	0	0	0	388.00
17/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	363	0	0	0	0.00
17/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	4	0	0	0	350.00
17/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	5	0	0	0	479.00
17/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	18	0	0	0	1,080.00
17/03/2023	2030 On 03-August-23			Bond Future	10.19	89.6816	89.9715	89.6816	11,931.00
17/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5467	5	5	5	0.00
17/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9839	10	10	10	0.00
17/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10914	11	11	11	0.00
17/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5433	5	5	5	0.00
17/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2519	2	3	2	1,012.00
17/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3203	3	3	3	350.00
17/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5399	5	5	5	0.00
17/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	558	1	1	1	0.00
17/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1223	1	1	1	0.00
17/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	545	1	1	1	0.00
17/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	64	0	0	0	350.00
17/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	109	0	0	0	1,012.00
17/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1605	2	2	2	0.00
17/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	551	1	1	1	0.00
17/03/2023	2030 On 02-November-23			Bond Future	10.29	91.5218	91.7963	91.5218	0.00
17/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6124	6	6	6	0.00
17/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3878	4	4	4	0.00
17/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3823	4	4	4	0.00
17/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3850	4	4	4	0.00
17/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2072	2	2	2	800.00
17/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1227	1	1	1	800.00
17/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4317	4	4	4	0.00
17/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2992	3	3	3	0.00
17/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1675	2	2	2	0.00
17/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1688	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1661	2	2	2	0.00
17/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	906	1	1	1	800.00
17/03/2023	2030 On 01-February-24			Bond Future	10.39	89.4193	89.6894	89.4193	0.00
17/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5324	5	5	5	0.00
17/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7547	7	8	7	0.00
17/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2168	2	2	2	400.00
17/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5181	5	5	5	0.00
17/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5295	5	5	5	0.00
17/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1365	1	1	1	400.00
17/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5353	5	5	5	0.00
17/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1917	2	2	2	1,360.00
17/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3804	4	4	4	0.00
17/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1445	1	1	1	0.00
17/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	878	1	1	1	400.00
17/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4776	5	5	5	0.00
17/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1465	1	1	1	0.00
17/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1506	2	2	2	1,360.00
17/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3470	4	3	4	0.00
17/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1455	1	1	1	0.00
17/03/2023	2030 On 02-May-24			Bond Future	10.51	91.2104	91.4912	91.2104	0.00
17/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1779	2	2	2	0.00
17/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1748	2	2	2	0.00
17/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1763	2	2	2	0.00
17/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4543	5	5	5	0.00
17/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4569	5	5	5	0.00
17/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4518	5	5	5	0.00
17/03/2023	2032 On 04-May-23			Bond Future	10.71	86.6329	86.9785	86.6329	171,967.00
17/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	35	0	0	0	6,500.00
17/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	114	0	0	0	730.00
17/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2247	2	2	2	0.00
17/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1799	2	2	2	0.00
17/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1832	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	401	0	0	0	500.00
17/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1060	1	1	1	400.00
17/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	840	1	1	1	730.00
17/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1865	2	2	2	0.00
17/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2464	2	2	2	0.00
17/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1249	1	1	1	0.00
17/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	23	0	0	0	500.00
17/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3681	3	4	3	400.00
17/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12555	12	13	12	0.00
17/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	3	0	0	0	400.00
17/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4582	5	5	5	0.00
17/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	693	1	1	1	730.00
17/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	946	1	1	1	0.00
17/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1763	2	2	2	0.00
17/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1518	2	2	2	0.00
17/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2529	3	3	3	0.00
17/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	964	1	1	1	0.00
17/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	981	1	1	1	0.00
17/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	775	1	1	1	13,000.00
17/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1347	2	1	2	500.00
17/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3684	4	4	4	0.00
17/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	385	0	0	0	0.00
17/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4845	5	5	5	0.00
17/03/2023	2032 On 03-August-23			Bond Future	10.82	88.3610	88.7158	88.3610	2,650.00
17/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5405	5	5	5	0.00
17/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5442	5	5	5	0.00
17/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5479	5	5	5	0.00
17/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5964	6	6	6	5,000.00
17/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1253	1	1	1	1,500.00
17/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	436	0	0	0	1,500.00
17/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6820	7	7	7	0.00
17/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3896	4	4	4	0.00
17/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	773	1	1	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
17/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	890	1	1	1	0.00
17/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	899	1	1	1	0.00
17/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	909	1	1	1	0.00
17/03/2023	2032 On 02-November-23			Bond Future	10.93	86.0134	86.3552	86.0134	0.00
17/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3888	4	4	4	0.00
17/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3859	4	4	4	0.00
17/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3917	4	4	4	0.00
17/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2419	2	2	2	0.00
17/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2456	3	2	3	0.00
17/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2438	3	2	3	0.00
17/03/2023	2032 On 01-February-24			Bond Future	11.04	87.8019	88.1411	87.8019	0.00
17/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5813	5	6	5	0.00
17/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8370	8	8	8	0.00
17/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2785	3	3	3	1,200.00
17/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5750	5	6	5	0.00
17/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5782	5	6	5	0.00
17/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1399	1	1	1	1,200.00
17/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6496	7	6	7	0.00
17/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2080	2	2	2	0.00
17/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2094	2	2	2	0.00
17/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4134	4	4	4	0.00
17/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1258	1	1	1	1,200.00
17/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2067	2	2	2	0.00
17/03/2023	2032 On 02-May-24			Bond Future	11.17	85.4030	85.7541	85.4030	0.00
17/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2363	2	2	2	0.00
17/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2344	2	2	2	0.00
17/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2382	2	2	2	0.00
17/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5273	5	5	5	0.00
17/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5333	6	5	6	0.00
17/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5303	5	5	5	0.00
17/03/2023	2033 On 04-May-23			Bond Future	115.41	115.5073	115.4098	115.5073	1,540.00
17/03/2023	2033 On 03-August-23			Bond Future	117.74	117.8396	117.7432	117.8396	6,141.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2033 On 02-November-23			Bond Future	118.75	118.8736	118.7485	118.8736	0.00
17/03/2023	2033 On 01-February-24			Bond Future	121.23	121.3719	121.2310	121.3719	0.00
17/03/2023	2033 On 02-May-24			Bond Future	122.25	122.3888	122.2531	122.3888	0.00
17/03/2023	2037 On 04-May-23			Bond Future	11.60	80.5169	81.2489	80.5169	62,860.00
17/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	423	0	0	0	400.00
17/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	10940	10	11	10	0.00
17/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	907	1	1	1	0.00
17/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2214	2	2	2	400.00
17/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	332	0	0	0	703.00
17/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2805	2	3	2	0.00
17/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	865	1	1	1	0.00
17/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	886	1	1	1	0.00
17/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2550	3	3	3	0.00
17/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2588	3	3	3	0.00
17/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	18	0	0	0	400.00
17/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4158	5	4	5	0.00
17/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3762	4	4	4	0.00
17/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1177	2	1	2	0.00
17/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2513	3	3	3	0.00
17/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	878	1	1	1	703.00
17/03/2023	2037 On 03-August-23			Bond Future	11.72	77.8656	78.6144	77.8656	74,072.00
17/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4359	4	4	4	0.00
17/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	422	0	0	0	1,800.00
17/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1257	1	1	1	1,800.00
17/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4324	4	4	4	0.00
17/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4289	4	4	4	0.00
17/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2102	2	2	2	0.00
17/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2083	2	2	2	0.00
17/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5462	6	5	6	0.00
17/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	9026	10	9	10	0.00
17/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2064	2	2	2	0.00
17/03/2023	2037 On 02-November-23			Bond Future	11.84	79.4635	80.2089	79.4635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	2936	3	3	3	0.00
17/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	2962	3	3	3	0.00
17/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	2989	3	3	3	0.00
17/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4554	5	5	5	0.00
17/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4524	5	5	5	0.00
17/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4493	5	4	5	0.00
17/03/2023	2037 On 01-February-24			Bond Future	11.96	76.8599	77.6119	76.8599	0.00
17/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5334	5	5	5	0.00
17/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5365	5	5	5	0.00
17/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5397	5	5	5	0.00
17/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3429	4	3	4	0.00
17/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3449	4	3	4	0.00
17/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3470	4	3	4	0.00
17/03/2023	2037 On 02-May-24			Bond Future	12.10	78.3985	79.1703	78.3985	0.00
17/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2914	3	3	3	0.00
17/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	2957	3	3	3	0.00
17/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	2936	3	3	3	0.00
17/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6535	7	7	7	0.00
17/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6570	7	7	7	0.00
17/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6500	7	7	7	0.00
17/03/2023	2038 On 04-May-23			Bond Future	128.46	128.6121	128.4632	128.6121	4,625.00
17/03/2023	2038 On 03-August-23			Bond Future	129.11	129.2586	129.1100	129.2586	0.00
17/03/2023	2038 On 02-November-23			Bond Future	131.76	131.9404	131.7589	131.9404	0.00
17/03/2023	2038 On 01-February-24			Bond Future	132.52	132.7140	132.5159	132.7140	0.00
17/03/2023	2038 On 02-May-24			Bond Future	135.21	135.4055	135.2108	135.4055	0.00
17/03/2023	2040 On 04-May-23			Bond Future	11.75	81.5873	82.4599	81.5873	52,075.00
17/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	9	0	0	0	388.00
17/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	100	0	0	0	486.00
17/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	194	0	0	0	388.00
17/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9451	9	9	9	0.00
17/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	982	1	1	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2810	2	3	2	0.00
17/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	278	0	0	0	684.00
17/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	832	1	1	1	0.00
17/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	852	1	1	1	0.00
17/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	873	1	1	1	0.00
17/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6149	5	6	5	0.00
17/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	237	0	0	0	388.00
17/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	55	0	0	0	486.00
17/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2870	4	3	4	0.00
17/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1017	1	1	1	684.00
17/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6730	8	7	8	0.00
17/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2913	4	3	4	0.00
17/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2956	4	3	4	0.00
17/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4874	6	5	6	0.00
17/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2663	3	3	3	0.00
17/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5527	6	6	6	0.00
17/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10642	12	11	12	0.00
17/03/2023	2040 On 03-August-23			Bond Future	11.87	78.7070	79.5991	78.7070	99,565.00
17/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4385	4	4	4	0.00
17/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4349	4	4	4	0.00
17/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4421	4	4	4	0.00
17/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2337	3	2	3	0.00
17/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2379	3	2	3	0.00
17/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2358	3	2	3	0.00
17/03/2023	2040 On 02-November-23			Bond Future	11.99	80.3221	81.2137	80.3221	0.00
17/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2885	3	3	3	0.00
17/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2859	2	3	2	0.00
17/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2833	2	3	2	0.00
17/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5313	6	5	6	0.00
17/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5241	6	5	6	0.00
17/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5277	6	5	6	0.00
17/03/2023	2040 On 01-February-24			Bond Future	12.11	77.4861	78.3871	77.4861	11.00
17/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5226	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5193	5	5	5	0.00
17/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5160	5	5	5	0.00
17/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3900	4	4	4	0.00
17/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3876	4	4	4	0.00
17/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3852	4	4	4	0.00
17/03/2023	2040 On 02-May-24			Bond Future	12.24	79.0369	79.9608	79.0369	0.00
17/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3020	3	3	3	0.00
17/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2997	3	3	3	0.00
17/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2973	3	3	3	0.00
17/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6692	7	7	7	0.00
17/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6768	7	7	7	0.00
17/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6730	7	7	7	0.00
17/03/2023	2044 On 04-May-23			Bond Future	11.87	77.6211	78.4324	77.6211	62,354.00
17/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	678	1	1	1	0.00
17/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3173	3	3	3	0.00
17/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1410	1	1	1	0.00
17/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2209	2	2	2	0.00
17/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	643	0	1	0	0.00
17/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	661	1	1	1	0.00
17/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3526	4	4	4	0.00
17/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2177	3	2	3	4,423.00
17/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3574	4	4	4	0.00
17/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1448	2	1	2	4,423.00
17/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	935	1	1	1	1,798.00
17/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3478	4	3	4	0.00
17/03/2023	2044 On 03-August-23			Bond Future	12.00	74.7869	75.6164	74.7869	21,473.00
17/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3801	3	4	3	0.00
17/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2489	2	2	2	0.00
17/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3767	3	4	3	0.00
17/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3238	3	3	3	0.00
17/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3733	3	4	3	0.00
17/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2817	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3214	4	3	4	4,754.00
17/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2793	3	3	3	0.00
17/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3990	5	4	5	3,076.00
17/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2768	3	3	3	0.00
17/03/2023	2044 On 02-November-23			Bond Future	12.11	76.3216	77.1502	76.3216	0.00
17/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2592	2	3	2	0.00
17/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2568	2	3	2	0.00
17/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2616	2	3	2	0.00
17/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5920	6	6	6	0.00
17/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5999	7	6	7	0.00
17/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5959	6	6	6	0.00
17/03/2023	2044 On 01-February-24			Bond Future	12.23	73.5276	74.3648	73.5276	0.00
17/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4771	4	5	4	0.00
17/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4740	4	5	4	0.00
17/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4802	4	5	4	0.00
17/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4430	5	4	5	0.00
17/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4483	5	4	5	0.00
17/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4457	5	4	5	0.00
17/03/2023	2044 On 02-May-24			Bond Future	12.36	74.9990	75.8577	74.9990	0.00
17/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	2976	3	3	3	0.00
17/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	2953	3	3	3	0.00
17/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	2999	3	3	3	0.00
17/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7089	8	7	8	0.00
17/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7168	8	7	8	0.00
17/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7128	8	7	8	0.00
17/03/2023	2046 On 04-May-23			Bond Future	112.69	112.1437	112.6854	112.1437	17,308.00
17/03/2023	2046 On 03-August-23			Bond Future	114.96	114.4082	114.9639	114.4082	0.00
17/03/2023	2046 On 02-November-23			Bond Future	115.25	114.7062	115.2478	114.7062	0.00
17/03/2023	2046 On 01-February-24			Bond Future	117.66	117.1168	117.6570	117.1168	0.00
17/03/2023	2046 On 02-May-24			Bond Future	117.93	117.3693	117.9288	117.3693	0.00
17/03/2023	2050 On 04-May-23			Bond Future	114.80	114.7975	114.8017	114.7975	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	2050 On 03-August-23			Bond Future	114.95	114.9434	114.9506	114.9434	0.00
17/03/2023	2050 On 02-November-23			Bond Future	117.31	117.3284	117.3091	117.3284	0.00
17/03/2023	2050 On 01-February-24			Bond Future	117.54	117.5670	117.5363	117.5670	0.00
17/03/2023	2050 On 02-May-24			Bond Future	119.93	119.9512	119.9262	119.9512	0.00
17/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	AL37 On 04-May-23			Index Future	880.64	879.0490	880.6350	879.0490	0.00
17/03/2023	AL37 On 03-August-23			Index Future	898.23	896.5860	898.2280	896.5860	0.00
17/03/2023	AL37 On 02-November-23			Index Future	916.45	914.9770	916.4460	914.9770	0.00
17/03/2023	AL37 On 01-February-24			Index Future	935.40	934.0020	935.3990	934.0020	0.00
17/03/2023	AL37 On 02-May-24			Index Future	954.23	952.7570	954.2320	952.7570	0.00
17/03/2023	AL7T On 04-May-23			Index Future	1008.27	1003.0380	1008.2650	1003.0380	0.00
17/03/2023	AL7T On 03-August-23			Index Future	1028.41	1023.0490	1028.4070	1023.0490	0.00
17/03/2023	AL7T On 02-November-23			Index Future	1049.27	1044.0350	1049.2650	1044.0350	0.00
17/03/2023	AL7T On 01-February-24			Index Future	1070.97	1065.7430	1070.9650	1065.7430	0.00
17/03/2023	AL7T On 02-May-24			Index Future	1092.53	1087.1440	1092.5280	1087.1440	0.00
17/03/2023	ALBI On 04-May-23			Index Future	884.23	878.7530	884.2300	878.7530	99.00
17/03/2023	ALBI On 03-August-23			Index Future	901.90	896.2850	901.8950	896.2850	0.00
17/03/2023	ALBI On 02-November-23			Index Future	920.19	914.6700	920.1870	914.6700	0.00
17/03/2023	ALBI On 01-February-24			Index Future	939.22	933.6880	939.2180	933.6880	0.00
17/03/2023	ALBI On 02-May-24			Index Future	958.13	952.4380	958.1280	952.4380	0.00
17/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2023	ES33 On 04-May-23			Bond Future	12.11	73.8270	74.3128	73.8270	0.00
17/03/2023	ES33 On 03-August-23			Bond Future	12.26	75.3177	75.8154	75.3177	350.00
17/03/2023	ES33 On 02-November-23			Bond Future	12.41	73.0853	73.5760	73.0853	0.00
17/03/2023	ES33 On 01-February-24			Bond Future	12.57	74.6213	75.1141	74.6213	0.00
17/03/2023	ES33 On 02-May-24			Bond Future	12.75	72.3379	72.8451	72.3379	0.00
17/03/2023	ES42 On 04-May-23			Bond Future	12.52	70.7408	71.4405	70.7408	0.00
17/03/2023	ES42 On 03-August-23			Bond Future	12.65	72.1695	72.8854	72.1695	4,000.00
17/03/2023	ES42 On 02-November-23			Bond Future	12.80	69.4044	70.1183	69.4044	0.00
17/03/2023	ES42 On 01-February-24			Bond Future	12.94	70.8631	71.5840	70.8631	0.00
17/03/2023	ES42 On 02-May-24			Bond Future	13.09	68.0367	68.7765	68.0367	0.00
17/03/2023	GOVI On 04-May-23			GOVI	871.53	866.1240	871.5320	866.1240	840.00
17/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	186520	13	19	13	0.00
17/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	186620	13	19	13	0.00
17/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	186720	13	19	13	0.00
17/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 03-August-23			GOVI	888.94	883.4040	888.9430	883.4040	0.00
17/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	517130	46	52	46	0.00
17/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	517330	46	52	46	0.00
17/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	517230	46	52	46	0.00
17/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-November-23			GOVI	906.97	901.5250	906.9730	901.5250	0.00
17/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	211730	16	21	16	0.00
17/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	211630	16	21	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	211530	16	21	16	0.00
17/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 01-February-24			GOVI	925.73	920.2700	925.7300	920.2700	0.00
17/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	457500	40	46	40	0.00
17/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	457400	40	46	40	0.00
17/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	457300	40	46	40	0.00
17/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-May-24			GOVI	944.37	938.7490	944.3690	938.7490	0.00
17/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	66010	12	7	12	0.00
17/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	66110	12	7	12	0.00
17/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	66210	12	7	12	0.00
17/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2023	IGOV On 04-May-23			Index Future	326.01	325.8660	326.0060	325.8660	654.00
17/03/2023	IGOV On 03-August-23			Index Future	332.60	332.4470	332.5990	332.4470	0.00
17/03/2023	IGOV On 02-November-23			Index Future	339.42	339.3440	339.4220	339.3440	0.00
17/03/2023	IGOV On 01-February-24			Index Future	346.52	346.4760	346.5180	346.4760	0.00
17/03/2023	IGOV On 02-May-24			Index Future	353.57	353.5080	353.5700	353.5080	0.00
17/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.65	92.3450	92.3500	92.3450	0.00
17/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.66	92.3300	92.3400	92.3300	0.00
17/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.71	92.3100	92.2950	92.3100	0.00
17/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.71	92.3050	92.2950	92.3050	0.00
17/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.71	92.3000	92.2900	92.3000	0.00
17/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.70	92.3050	92.3000	92.3050	75.00
17/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.63	92.3450	92.3700	92.3450	272.00
17/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.56	92.4300	92.4450	92.4300	0.00
17/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.44	92.5500	92.5600	92.5500	0.00
17/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	68.00
17/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.35	92.6500	92.6550	92.6500	0.00
17/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.35	92.6650	92.6550	92.6650	0.00
17/03/2023	R035 On 04-May-23			Bond Future	11.30	85.4319	86.0478	85.4319	151,336.00
17/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	14	0	0	0	388.00
17/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	140	0	0	0	491.00
17/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3697	3	4	3	0.00
17/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1347	1	1	1	0.00
17/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3399	3	3	3	0.00
17/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	220	0	0	0	770.00
17/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9849	9	10	9	0.00
17/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6411	6	6	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
17/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1294	1	1	1	0.00
17/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1320	1	1	1	0.00
17/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	261	0	0	0	388.00
17/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	929	1	1	1	770.00
17/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1215	1	1	1	491.00
17/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2385	3	2	3	0.00
17/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4406	5	4	5	0.00
17/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1817	2	2	2	0.00
17/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	150	0	0	0	388.00
17/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	27	0	0	0	491.00
17/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4671	5	5	5	0.00
17/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	622	1	1	1	1,035.00
17/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1973	2	2	2	0.00
17/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	539	1	1	1	770.00
17/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1878	2	2	2	0.00
17/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1847	2	2	2	0.00
17/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5394	6	5	6	0.00
17/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8910	10	9	10	0.00
17/03/2023	R035 On 03-August-23			Bond Future	11.42	87.1361	87.7666	87.1361	6,761.00
17/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4811	4	5	4	0.00
17/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4848	4	5	4	0.00
17/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4884	4	5	4	0.00
17/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1713	2	2	2	0.00
17/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1729	2	2	2	0.00
17/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1745	2	2	2	0.00
17/03/2023	R035 On 02-November-23			Bond Future	11.54	84.4184	85.0420	84.4184	6.00
17/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3336	3	3	3	0.00
17/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1537	1	2	1	400.00
17/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8205	8	8	8	0.00
17/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3280	3	3	3	0.00
17/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3308	3	3	3	0.00
17/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2537	2	3	2	400.00
17/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3964	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3991	4	4	4	0.00
17/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1425	2	1	2	400.00
17/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6801	7	7	7	0.00
17/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4881	5	5	5	0.00
17/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3936	4	4	4	0.00
17/03/2023	R035 On 01-February-24			Bond Future	11.66	86.1738	86.8008	86.1738	0.00
17/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10351	10	10	10	0.00
17/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5796	5	6	5	0.00
17/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5862	5	6	5	0.00
17/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2804	3	3	3	400.00
17/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5829	5	6	5	0.00
17/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1831	2	2	2	400.00
17/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7716	8	8	8	0.00
17/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5799	6	6	6	0.00
17/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3064	3	3	3	0.00
17/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3083	3	3	3	0.00
17/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3046	3	3	3	0.00
17/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1433	2	1	2	400.00
17/03/2023	R035 On 02-May-24			Bond Future	11.79	83.3945	84.0392	83.3945	0.00
17/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3019	3	3	3	0.00
17/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	2975	3	3	3	0.00
17/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	2997	3	3	3	0.00
17/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6215	7	6	7	0.00
17/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6249	7	6	7	0.00
17/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6181	7	6	7	0.00
17/03/2023	R186 On 04-May-23			Bond Future	8.43	110.2411	110.3425	110.2411	100,415.00
17/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	659	0	1	0	200.00
17/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1603	1	2	1	0.00
17/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1627	1	2	1	0.00
17/03/2023	R186 On 04-May-23		Call	Bond Future	10342	10	10	10	0.00
17/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1651	1	2	1	0.00
17/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	351	0	0	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
17/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	344	0	0	0	0.00
17/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	358	0	0	0	0.00
17/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	871	1	1	1	200.00
17/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
17/03/2023	R186 On 03-August-23			Bond Future	8.46	107.1353	107.2416	107.1353	0.00
17/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4086	4	4	4	0.00
17/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4036	4	4	4	0.00
17/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4061	4	4	4	0.00
17/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	312	0	0	0	0.00
17/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	315	0	0	0	0.00
17/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	308	0	0	0	0.00
17/03/2023	R186 On 02-November-23			Bond Future	8.48	109.3334	109.4167	109.3334	0.00
17/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5575	5	6	5	0.00
17/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3266	3	3	3	0.00
17/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3286	3	3	3	0.00
17/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3307	3	3	3	0.00
17/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2803	3	3	3	1,715.00
17/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	772	1	1	1	0.00
17/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	778	1	1	1	0.00
17/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	946	1	1	1	0.00
17/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	785	1	1	1	0.00
17/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	330	0	0	0	1,715.00
17/03/2023	R186 On 01-February-24			Bond Future	8.48	106.3004	106.3735	106.3004	0.00
17/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3520	3	4	3	0.00
17/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3482	3	3	3	0.00
17/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3501	3	4	3	0.00
17/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	885	1	1	1	0.00
17/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	896	1	1	1	0.00
17/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	890	1	1	1	0.00
17/03/2023	R186 On 02-May-24			Bond Future	8.52	108.4301	108.5110	108.4301	0.00
17/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1139	1	1	1	0.00
17/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1149	1	1	1	0.00
17/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1160	1	1	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
17/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2376	2	2	2	0.00
17/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2389	2	2	2	0.00
17/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2403	2	2	2	0.00
17/03/2023	R197 On 04-May-23			Bond Future	336.46	336.3497	336.4641	336.3497	309.00
17/03/2023	R197 On 03-August-23			Bond Future	334.23	334.1006	334.2262	334.1006	0.00
17/03/2023	R197 On 02-November-23			Bond Future	341.08	341.0326	341.0834	341.0326	0.00
17/03/2023	R202 On 04-May-23			Bond Future	252.62	252.6151	252.6231	252.6151	4,960.00
17/03/2023	R202 On 03-August-23			Bond Future	252.93	252.9140	252.9289	252.9140	460.00
17/03/2023	R202 On 02-November-23			Bond Future	258.12	258.1613	258.1181	258.1613	0.00
17/03/2023	R202 On 01-February-24			Bond Future	258.59	258.6630	258.5937	258.6630	0.00
17/03/2023	R202 On 02-May-24			Bond Future	263.85	263.9090	263.8527	263.9090	0.00
17/03/2023	R209 On 04-May-23			Bond Future	11.34	66.0966	66.6102	66.0966	19,602.00
17/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	665	1	1	1	1,250.00
17/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	867	1	1	1	0.00
17/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1852	2	2	2	2,250.00
17/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5619	5	6	5	0.00
17/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	20	0	0	0	500.00
17/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	142	0	0	0	4,500.00
17/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	828	1	1	1	0.00
17/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	847	1	1	1	0.00
17/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2047	2	2	2	0.00
17/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2079	2	2	2	0.00
17/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4527	5	5	5	0.00
17/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1039	1	1	1	0.00
17/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7220	8	7	8	0.00
17/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	131	0	0	0	9,750.00
17/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2016	2	2	2	0.00
17/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2382	3	2	3	8,250.00
17/03/2023	R209 On 03-August-23			Bond Future	11.44	67.4151	67.9407	67.4151	1,690.00
17/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4054	4	4	4	0.00
17/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1026	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	3991	4	4	4	0.00
17/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4023	4	4	4	0.00
17/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	334	0	0	0	1,800.00
17/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	8016	8	8	8	0.00
17/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1609	2	2	2	0.00
17/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4831	5	5	5	0.00
17/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1640	2	2	2	0.00
17/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1624	2	2	2	0.00
17/03/2023	R209 On 02-November-23			Bond Future	11.55	65.6463	66.1672	65.6463	741.00
17/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2720	2	3	2	0.00
17/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2673	2	3	2	0.00
17/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2697	2	3	2	0.00
17/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3715	4	4	4	0.00
17/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3741	4	4	4	0.00
17/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3689	4	4	4	0.00
17/03/2023	R209 On 01-February-24			Bond Future	11.65	67.0113	67.5356	67.0113	0.00
17/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	4977	5	5	5	0.00
17/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5005	5	5	5	0.00
17/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5034	5	5	5	0.00
17/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2756	3	3	3	0.00
17/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2773	3	3	3	0.00
17/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2790	3	3	3	0.00
17/03/2023	R209 On 02-May-24			Bond Future	11.77	65.2039	65.7426	65.2039	0.00
17/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2700	2	3	2	0.00
17/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2661	2	3	2	0.00
17/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2681	2	3	2	0.00
17/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5544	6	6	6	0.00
17/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5574	6	6	6	0.00
17/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5514	6	6	6	0.00
17/03/2023	R210 On 04-May-23			Bond Future	224.36	224.4067	224.3570	224.4067	386.00
17/03/2023	R210 On 03-August-23			Bond Future	228.89	228.9380	228.8933	228.9380	300.00
17/03/2023	R210 On 02-November-23			Bond Future	230.44	230.5412	230.4440	230.5412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	R210 On 01-February-24			Bond Future	235.26	235.3864	235.2616	235.3864	0.00
17/03/2023	R210 On 02-May-24			Bond Future	236.83	236.9433	236.8318	236.9433	0.00
17/03/2023	R213 On 04-May-23			Bond Future	10.46	82.7886	83.1476	82.7886	33,662.00
17/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1952	2	2	2	0.00
17/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1984	2	2	2	0.00
17/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2016	2	2	2	0.00
17/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	693	1	1	1	0.00
17/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	706	1	1	1	0.00
17/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	719	1	1	1	0.00
17/03/2023	R213 On 03-August-23			Bond Future	10.56	84.4401	84.8085	84.4401	0.00
17/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5227	5	5	5	0.00
17/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5262	5	5	5	0.00
17/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5296	5	5	5	0.00
17/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	669	1	1	1	0.00
17/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	661	1	1	1	0.00
17/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	676	1	1	1	0.00
17/03/2023	R213 On 02-November-23			Bond Future	10.67	82.6189	82.9756	82.6189	3,702.00
17/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3804	4	4	4	0.00
17/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3831	4	4	4	0.00
17/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3859	4	4	4	0.00
17/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1876	2	2	2	0.00
17/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1891	2	2	2	0.00
17/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1906	2	2	2	0.00
17/03/2023	R213 On 01-February-24			Bond Future	10.78	84.3368	84.6916	84.3368	0.00
17/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5524	5	6	5	0.00
17/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5466	5	5	5	0.00
17/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5495	5	5	5	0.00
17/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1655	2	2	2	0.00
17/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1666	2	2	2	0.00
17/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1644	2	2	2	0.00
17/03/2023	R213 On 02-May-24			Bond Future	10.91	82.4734	82.8402	82.4734	0.00
17/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2023	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2040	2	2	2	0.00
17/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2056	2	2	2	0.00
17/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4624	5	5	5	0.00
17/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4650	5	5	5	0.00
17/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4676	5	5	5	0.00
17/03/2023	R214 On 04-May-23			Bond Future	11.59	62.5197	63.1792	62.5197	17,989.00
17/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	948	1	1	1	0.00
17/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	927	1	1	1	0.00
17/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	906	1	1	1	0.00
17/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2140	3	2	3	0.00
17/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2107	3	2	3	0.00
17/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2075	3	2	3	0.00
17/03/2023	R214 On 03-August-23			Bond Future	11.70	63.7668	64.4413	63.7668	2,980.00
17/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4088	4	4	4	0.00
17/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4025	4	4	4	0.00
17/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4056	4	4	4	0.00
17/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1805	2	2	2	0.00
17/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1822	2	2	2	0.00
17/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1789	2	2	2	0.00
17/03/2023	R214 On 02-November-23			Bond Future	11.80	61.7754	62.4490	61.7754	0.00
17/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2525	2	3	2	0.00
17/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2570	2	3	2	0.00
17/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2547	2	3	2	0.00
17/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4304	5	4	5	0.00
17/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4334	5	4	5	0.00
17/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4274	5	4	5	0.00
17/03/2023	R214 On 01-February-24			Bond Future	11.91	63.0599	63.7406	63.0599	0.00
17/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4409	4	4	4	0.00
17/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4437	4	4	4	0.00
17/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4465	4	4	4	0.00
17/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3235	4	3	4	0.00
17/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3255	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3275	4	3	4	0.00
17/03/2023	R214 On 02-May-24			Bond Future	12.02	61.0233	61.7213	61.0233	0.00
17/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2719	2	3	2	0.00
17/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2698	2	3	2	0.00
17/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2678	2	3	2	0.00
17/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5513	6	6	6	0.00
17/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5481	6	5	6	0.00
17/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5449	6	5	6	0.00
17/03/2023	R248 On 04-May-23			Bond Future	11.73	76.7560	77.7212	76.7560	242,404.00
17/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	778	1	1	1	0.00
17/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	758	1	1	1	0.00
17/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	31	0	0	0	1,500.00
17/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	396	0	0	0	1,500.00
17/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	798	1	1	1	0.00
17/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3286	4	3	4	0.00
17/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9365	10	9	10	0.00
17/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3381	4	3	4	0.00
17/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3333	4	3	4	0.00
17/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4592	5	5	5	0.00
17/03/2023	R248 On 03-August-23			Bond Future	11.84	78.2872	79.2736	78.2872	0.00
17/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4273	4	4	4	0.00
17/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4236	4	4	4	0.00
17/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4309	4	4	4	0.00
17/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2649	3	3	3	0.00
17/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2696	3	3	3	0.00
17/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2673	3	3	3	0.00
17/03/2023	R248 On 02-November-23			Bond Future	11.95	75.4514	76.4402	75.4514	0.00
17/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2927	3	3	3	0.00
17/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2901	3	3	3	0.00
17/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2875	2	3	2	0.00
17/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5832	6	6	6	0.00
17/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5911	7	6	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
17/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5872	6	6	6	0.00
17/03/2023	R248 On 01-February-24			Bond Future	12.06	77.0203	78.0211	77.0203	13,000.00
17/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5011	4	5	4	0.00
17/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4978	4	5	4	0.00
17/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4946	4	5	4	0.00
17/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4468	5	4	5	0.00
17/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4441	5	4	5	0.00
17/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4414	5	4	5	0.00
17/03/2023	R248 On 02-May-24			Bond Future	12.18	74.1208	75.1463	74.1208	0.00
17/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3076	3	3	3	0.00
17/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3052	3	3	3	0.00
17/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3028	3	3	3	0.00
17/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7419	8	7	8	0.00
17/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7502	8	8	8	0.00
17/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7460	8	7	8	0.00