



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: 28/04/2023 TO: 28/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	2025 On 04-May-23			Bond Future	168.80	168.7497	168.7962	168.7497	5,239.00
28/04/2023	2025 On 03-August-23			Bond Future	170.61	170.5520	170.6103	170.5520	5,808.00
28/04/2023	2025 On 02-November-23			Bond Future	174.32	174.1764	174.3230	174.1764	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
28/04/2023	2025 On 01-February-24			Bond Future	176.38	176.3492	176.3815	176.3492	0.00
28/04/2023	2025 On 02-May-24			Bond Future	180.37	180.2803	180.3722	180.2803	0.00
28/04/2023	2029 On 04-May-23			Bond Future	122.52	122.5020	122.5172	122.5020	1,233.00
28/04/2023	2029 On 03-August-23			Bond Future	125.12	125.0938	125.1173	125.0938	1,886.00
28/04/2023	2029 On 02-November-23			Bond Future	126.49	126.4064	126.4934	126.4064	0.00
28/04/2023	2029 On 01-February-24			Bond Future	129.31	129.3029	129.3064	129.3029	0.00
28/04/2023	2029 On 02-May-24			Bond Future	130.84	130.7997	130.8449	130.7997	0.00
28/04/2023	2030 On 04-May-23			Bond Future	10.17	91.6075	91.7467	91.6075	14,092.00
28/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	0	0	0	0	150.00
28/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	7887	8	8	8	0.00
28/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	9691	10	10	10	0.00
28/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	9961	10	10	10	0.00
28/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2125	2	2	2	350.00
28/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6194	6	6	6	0.00
28/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	1666	2	2	2	0.00
28/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
28/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	1	0	0	0	479.00
28/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5041	5	5	5	0.00
28/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	1585	2	2	2	0.00
28/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	1626	2	2	2	0.00
28/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	6	0	0	0	388.00
28/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	108	0	0	0	1,080.00
28/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1190	1	1	1	479.00
28/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	83	0	0	0	0.00
28/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	874	1	1	1	0.00
28/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1773	2	2	2	0.00
28/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	37	0	0	0	0.00
28/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	40	0	0	0	0.00
28/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	0	0	0	0	150.00
28/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	2274	2	2	2	0.00
28/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	5286	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
28/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2690	3	3	3	0.00
28/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	34	0	0	0	0.00
28/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	388.00
28/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	14	0	0	0	0.00
28/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
28/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
28/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
28/04/2023	2030 On 03-August-23			Bond Future	10.26	89.5156	89.6637	89.5156	90,165.00
28/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	4954	5	5	5	0.00
28/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9462	9	9	9	0.00
28/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	10562	10	11	10	0.00
28/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	4919	5	5	5	0.00
28/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	4883	5	5	5	0.00
28/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	1961	2	2	2	1,012.00
28/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	2637	3	3	3	350.00
28/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	965	1	1	1	0.00
28/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	351	0	0	0	0.00
28/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	340	0	0	0	0.00
28/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	19	0	0	0	350.00
28/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	40	0	0	0	1,012.00
28/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1356	1	1	1	0.00
28/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	345	0	0	0	0.00
28/04/2023	2030 On 02-November-23			Bond Future	10.33	91.3961	91.5937	91.3961	10.00
28/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	5754	6	6	6	0.00
28/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3488	3	3	3	0.00
28/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3433	3	3	3	0.00
28/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3461	3	3	3	0.00
28/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	943	1	1	1	800.00
28/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1718	2	2	2	800.00
28/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2841	3	3	3	0.00
28/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	4236	4	4	4	0.00
28/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1488	2	1	2	0.00
28/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1501	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
28/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1474	2	1	2	0.00
28/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	738	1	1	1	800.00
28/04/2023	2030 On 01-February-24			Bond Future	10.41	89.4646	89.6040	89.4646	0.00
28/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5077	5	5	5	0.00
28/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7328	7	7	7	0.00
28/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	1934	2	2	2	400.00
28/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	4932	5	5	5	0.00
28/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5047	5	5	5	0.00
28/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1170	1	1	1	400.00
28/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5105	5	5	5	0.00
28/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1692	2	2	2	1,360.00
28/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1284	1	1	1	0.00
28/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	745	1	1	1	400.00
28/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4667	5	5	5	0.00
28/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3665	4	4	4	0.00
28/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1303	1	1	1	0.00
28/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1342	1	1	1	1,360.00
28/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3322	3	3	3	0.00
28/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1293	1	1	1	0.00
28/04/2023	2030 On 02-May-24			Bond Future	10.48	91.4383	91.6117	91.4383	0.00
28/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1610	2	2	2	0.00
28/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1579	2	2	2	0.00
28/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1595	2	2	2	0.00
28/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4254	4	4	4	0.00
28/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4280	4	4	4	0.00
28/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4228	4	4	4	0.00
28/04/2023	2032 On 04-May-23			Bond Future	10.88	86.0234	86.1305	86.0234	72,110.00
28/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
28/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	730.00
28/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	830	1	1	1	0.00
28/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	417	1	0	1	0.00
28/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	443	1	0	1	0.00

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28/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	0	0	0	0	0.00
28/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	41	0	0	0	400.00
28/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	11	0	0	0	730.00
28/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	0.00
28/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	2460	2	2	2	400.00
28/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	11704	12	12	12	0.00
28/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	471	1	0	1	0.00
28/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1062	1	1	1	0.00
28/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	94	0	0	0	0.00
28/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	138	0	0	0	730.00
28/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	400	1	0	1	0.00
28/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
28/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	5396	6	5	6	0.00
28/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1782	2	2	2	0.00
28/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1347	2	1	2	0.00
28/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2976	3	3	3	0.00
28/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	423	1	0	1	0.00
28/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	446	1	0	1	0.00
28/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	207	0	0	0	13,000.00
28/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1040	1	1	1	0.00
28/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	4417	5	4	5	0.00
28/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	12	0	0	0	0.00
28/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5670	6	6	6	0.00
28/04/2023	2032 On 03-August-23			Bond Future	10.98	87.8220	87.9369	87.8220	103,121.00
28/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4427	4	4	4	0.00
28/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	4464	4	4	4	0.00
28/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	4501	4	5	4	0.00
28/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	4989	5	5	5	5,000.00
28/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	137	0	0	0	1,500.00
28/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	630	1	1	1	1,500.00
28/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	4052	4	4	4	0.00
28/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	7300	7	7	7	0.00
28/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	578	1	1	1	0.00

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28/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	691	1	1	1	0.00
28/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	700	1	1	1	0.00
28/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	710	1	1	1	0.00
28/04/2023	2032 On 02-November-23			Bond Future	11.07	85.5061	85.6676	85.5061	64,382.00
28/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3188	3	3	3	0.00
28/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3160	3	3	3	0.00
28/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5264	5	5	5	0.00
28/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3216	3	3	3	0.00
28/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2405	3	2	3	0.00
28/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1382	1	1	1	0.00
28/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2425	3	2	3	0.00
28/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2446	3	2	3	0.00
28/04/2023	2032 On 01-February-24			Bond Future	11.16	87.4477	87.5533	87.4477	0.00
28/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5159	5	5	5	0.00
28/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	7694	8	8	8	0.00
28/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2276	2	2	2	1,200.00
28/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5128	5	5	5	0.00
28/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1093	1	1	1	1,200.00
28/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5097	5	5	5	0.00
28/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	2029	2	2	2	0.00
28/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6778	7	7	7	0.00
28/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	2015	2	2	2	0.00
28/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4213	4	4	4	0.00
28/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1171	1	1	1	1,200.00
28/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	2001	2	2	2	0.00
28/04/2023	2032 On 02-May-24			Bond Future	11.26	85.2152	85.3525	85.2152	0.00
28/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	1945	2	2	2	0.00
28/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	1962	2	2	2	0.00
28/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	1980	2	2	2	0.00
28/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5273	5	5	5	0.00
28/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5304	5	5	5	0.00
28/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5335	5	5	5	0.00

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28/04/2023	2033 On 04-May-23			Bond Future	116.70	116.6810	116.6970	116.6810	553.00
28/04/2023	2033 On 03-August-23			Bond Future	119.17	119.1497	119.1736	119.1497	7,164.00
28/04/2023	2033 On 02-November-23			Bond Future	120.33	120.2433	120.3277	120.2433	0.00
28/04/2023	2033 On 01-February-24			Bond Future	123.00	122.9985	123.0036	122.9985	0.00
28/04/2023	2033 On 02-May-24			Bond Future	124.30	124.2585	124.3037	124.2585	0.00
28/04/2023	2037 On 04-May-23			Bond Future	11.65	80.7295	80.9359	80.7295	30,510.00
28/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	2	0	0	0	400.00
28/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	50	0	0	0	0.00
28/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	980	1	1	1	400.00
28/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10609	10	11	10	0.00
28/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	1	0	0	0	703.00
28/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	41	0	0	0	0.00
28/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1697	2	2	2	0.00
28/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	45	0	0	0	0.00
28/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2022	2	2	2	0.00
28/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
28/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2077	2	2	2	0.00
28/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4140	4	4	4	0.00
28/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3654	4	4	4	0.00
28/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	256	0	0	0	0.00
28/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1968	2	2	2	0.00
28/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	83	0	0	0	703.00
28/04/2023	2037 On 03-August-23			Bond Future	11.76	78.1597	78.3756	78.1597	128,852.00
28/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3579	4	4	4	0.00
28/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	135	0	0	0	1,800.00
28/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	674	1	1	1	1,800.00
28/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3507	3	4	3	0.00
28/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3543	3	4	3	0.00
28/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1541	2	2	2	0.00
28/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1559	2	2	2	0.00
28/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5118	5	5	5	0.00
28/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8978	9	9	9	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
28/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1522	2	2	2	0.00
28/04/2023	2037 On 02-November-23			Bond Future	11.87	79.8015	80.0627	79.8015	0.00
28/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2297	2	2	2	0.00
28/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2322	2	2	2	0.00
28/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2347	2	2	2	0.00
28/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4061	4	4	4	0.00
28/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4030	4	4	4	0.00
28/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3998	4	4	4	0.00
28/04/2023	2037 On 01-February-24			Bond Future	11.97	77.3568	77.5688	77.3568	0.00
28/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	4894	5	5	5	0.00
28/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	4926	5	5	5	0.00
28/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	4958	5	5	5	0.00
28/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3033	3	3	3	0.00
28/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3053	3	3	3	0.00
28/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3073	3	3	3	0.00
28/04/2023	2037 On 02-May-24			Bond Future	12.07	79.0630	79.3069	79.0630	0.00
28/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2667	3	3	3	0.00
28/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2709	3	3	3	0.00
28/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2688	3	3	3	0.00
28/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6151	6	6	6	0.00
28/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6186	6	6	6	0.00
28/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6115	6	6	6	0.00
28/04/2023	2038 On 04-May-23			Bond Future	129.35	129.3302	129.3487	129.3302	2,894.00
28/04/2023	2038 On 03-August-23			Bond Future	130.10	130.0775	130.1046	130.0775	2,175.00
28/04/2023	2038 On 02-November-23			Bond Future	132.94	132.8416	132.9358	132.8416	1,343.00
28/04/2023	2038 On 01-February-24			Bond Future	133.85	133.8404	133.8468	133.8404	0.00
28/04/2023	2038 On 02-May-24			Bond Future	136.87	136.8237	136.8750	136.8237	0.00
28/04/2023	2040 On 04-May-23			Bond Future	11.87	81.6299	81.7583	81.6299	15,311.00
28/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
28/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
28/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	0	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8695	9	9	9	0.00
28/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	32	0	0	0	486.00
28/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1284	1	1	1	0.00
28/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	684.00
28/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	15	0	0	0	0.00
28/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	17	0	0	0	0.00
28/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5211	5	5	5	0.00
28/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	19	0	0	0	0.00
28/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2717	3	3	3	0.00
28/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	193	0	0	0	684.00
28/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	0	0	0	0	388.00
28/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
28/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7332	7	7	7	0.00
28/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2779	3	3	3	0.00
28/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2840	3	3	3	0.00
28/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5298	5	5	5	0.00
28/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2414	3	2	3	0.00
28/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6035	6	6	6	0.00
28/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11335	11	11	11	0.00
28/04/2023	2040 On 03-August-23			Bond Future	11.98	78.8284	78.9648	78.8284	141,086.00
28/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3310	3	3	3	0.00
28/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3274	3	3	3	0.00
28/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3345	3	3	3	0.00
28/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1895	2	2	2	0.00
28/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	1939	2	2	2	0.00
28/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	1917	2	2	2	0.00
28/04/2023	2040 On 02-November-23			Bond Future	12.08	80.4843	80.6645	80.4843	29.00
28/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2114	2	2	2	0.00
28/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2090	2	2	2	0.00
28/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2066	2	2	2	0.00
28/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5095	5	5	5	0.00
28/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5020	5	5	5	0.00
28/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5057	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
28/04/2023	2040 On 01-February-24			Bond Future	12.19	77.8047	77.9336	77.8047	11.00
28/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4638	5	5	5	0.00
28/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4606	5	5	5	0.00
28/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4574	5	5	5	0.00
28/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3766	4	4	4	0.00
28/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3742	4	4	4	0.00
28/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3718	4	4	4	0.00
28/04/2023	2040 On 02-May-24			Bond Future	12.29	79.5207	79.6798	79.5207	0.00
28/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	2875	3	3	3	0.00
28/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	2852	3	3	3	0.00
28/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	2830	3	3	3	0.00
28/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6828	7	7	7	0.00
28/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6905	7	7	7	0.00
28/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6866	7	7	7	0.00
28/04/2023	2044 On 04-May-23			Bond Future	11.92	78.0178	78.1470	78.0178	30,436.00
28/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	11	0	0	0	0.00
28/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	208	0	0	0	0.00
28/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	860	1	1	1	0.00
28/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2024	2	2	2	0.00
28/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	9	0	0	0	0.00
28/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	10	0	0	0	0.00
28/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3160	3	3	3	0.00
28/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1262	1	1	1	4,423.00
28/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3224	3	3	3	0.00
28/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	72	0	0	0	1,798.00
28/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	385	1	0	1	4,423.00
28/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3097	3	3	3	0.00
28/04/2023	2044 On 03-August-23			Bond Future	12.03	75.2660	75.4029	75.2660	84,500.00
28/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3027	3	3	3	0.00
28/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1752	2	2	2	0.00
28/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2469	2	2	2	0.00
28/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	2993	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
28/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2959	3	3	3	0.00
28/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2257	2	2	2	0.00
28/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2232	2	2	2	0.00
28/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2658	3	3	3	4,754.00
28/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3466	4	3	4	3,076.00
28/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2208	2	2	2	0.00
28/04/2023	2044 On 02-November-23			Bond Future	12.13	76.8470	77.0261	76.8470	0.00
28/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1916	2	2	2	0.00
28/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1893	2	2	2	0.00
28/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	1938	2	2	2	0.00
28/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5366	6	5	6	0.00
28/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5448	6	5	6	0.00
28/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5407	6	5	6	0.00
28/04/2023	2044 On 01-February-24			Bond Future	12.23	74.2100	74.3402	74.2100	0.00
28/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4393	4	4	4	0.00
28/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4362	4	4	4	0.00
28/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4425	4	4	4	0.00
28/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4077	4	4	4	0.00
28/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4129	4	4	4	0.00
28/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4103	4	4	4	0.00
28/04/2023	2044 On 02-May-24			Bond Future	12.33	75.8468	76.0059	75.8468	0.00
28/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2958	3	3	3	0.00
28/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2935	3	3	3	0.00
28/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2981	3	3	3	0.00
28/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6923	7	7	7	0.00
28/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7002	7	7	7	0.00
28/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6963	7	7	7	0.00
28/04/2023	2046 On 04-May-23			Bond Future	113.46	113.9883	113.4620	113.9883	10,249.00
28/04/2023	2046 On 03-August-23			Bond Future	115.87	116.4001	115.8700	116.4001	13,069.00
28/04/2023	2046 On 02-November-23			Bond Future	116.28	116.7589	116.2755	116.7589	4,231.00
28/04/2023	2046 On 01-February-24			Bond Future	118.86	119.4347	118.8614	119.4347	0.00
28/04/2023	2046 On 02-May-24			Bond Future	119.37	119.9195	119.3708	119.9195	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
28/04/2023	2050 On 04-May-23			Bond Future	115.91	116.3031	115.9132	116.3031	9,844.00
28/04/2023	2050 On 03-August-23			Bond Future	116.16	116.5492	116.1586	116.5492	10,548.00
28/04/2023	2050 On 02-November-23			Bond Future	118.69	119.0262	118.6865	119.0262	3,146.00
28/04/2023	2050 On 01-February-24			Bond Future	119.05	119.4768	119.0493	119.4768	0.00
28/04/2023	2050 On 02-May-24			Bond Future	121.74	122.1398	121.7427	122.1398	0.00
28/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	AL37 On 04-May-23			Index Future	873.06	872.4400	873.0610	872.4400	0.00
28/04/2023	AL37 On 03-August-23			Index Future	891.38	890.6900	891.3770	890.6900	0.00
28/04/2023	AL37 On 02-November-23			Index Future	910.56	909.4040	910.5630	909.4040	0.00
28/04/2023	AL37 On 01-February-24			Index Future	930.61	930.0370	930.6050	930.0370	0.00
28/04/2023	AL37 On 02-May-24			Index Future	951.46	950.5690	951.4580	950.5690	0.00
28/04/2023	AL7T On 04-May-23			Index Future	1001.05	999.3380	1001.0450	999.3380	0.00
28/04/2023	AL7T On 03-August-23			Index Future	1022.05	1020.2420	1022.0460	1020.2420	0.00
28/04/2023	AL7T On 02-November-23			Index Future	1044.04	1041.6790	1044.0440	1041.6790	0.00
28/04/2023	AL7T On 01-February-24			Index Future	1067.02	1065.3130	1067.0240	1065.3130	0.00
28/04/2023	AL7T On 02-May-24			Index Future	1090.93	1088.8310	1090.9340	1088.8310	0.00
28/04/2023	ALBI On 04-May-23			Index Future	877.66	876.0700	877.6590	876.0700	15.00
28/04/2023	ALBI On 03-August-23			Index Future	896.07	894.3950	896.0720	894.3950	84.00
28/04/2023	ALBI On 02-November-23			Index Future	915.36	913.1870	915.3580	913.1870	0.00
28/04/2023	ALBI On 01-February-24			Index Future	935.51	933.9060	935.5060	933.9060	0.00
28/04/2023	ALBI On 02-May-24			Index Future	956.47	954.5230	956.4690	954.5230	0.00
28/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C007 On 31-January-37			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
28/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C303 On 28-February-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
28/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2023	ES33 On 04-May-23			Bond Future	12.16	73.8845	74.0556	73.8845	0.00
28/04/2023	ES33 On 03-August-23			Bond Future	12.30	75.4476	75.6272	75.4476	350.00
28/04/2023	ES33 On 02-November-23			Bond Future	12.43	73.2543	73.4755	73.2543	0.00
28/04/2023	ES33 On 01-February-24			Bond Future	12.57	74.9343	75.1095	74.9343	0.00
28/04/2023	ES33 On 02-May-24			Bond Future	12.71	72.8050	73.0093	72.8050	0.00
28/04/2023	ES42 On 04-May-23			Bond Future	12.59	70.8287	71.0256	70.8287	0.00
28/04/2023	ES42 On 03-August-23			Bond Future	12.72	72.3272	72.5330	72.3272	4,000.00
28/04/2023	ES42 On 02-November-23			Bond Future	12.85	69.6014	69.8481	69.6014	0.00
28/04/2023	ES42 On 01-February-24			Bond Future	12.97	71.1985	71.4016	71.1985	0.00
28/04/2023	ES42 On 02-May-24			Bond Future	13.10	68.5224	68.7542	68.5224	0.00
28/04/2023	GOVI On 04-May-23			GOVI	865.13	863.5690	865.1330	863.5690	95.00
28/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	122530	11	12	11	0.00
28/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	122630	11	12	11	0.00
28/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	122730	11	12	11	0.00
28/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 03-August-23			GOVI	883.28	881.6330	883.2830	881.6330	837.00
28/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	460530	44	46	44	0.00
28/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	460730	44	46	44	0.00
28/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	460630	44	46	44	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
28/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-November-23			GOVI	902.29	900.1570	902.2940	900.1570	0.00
28/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	164940	14	16	14	0.00
28/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	164840	14	16	14	0.00
28/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	164740	14	16	14	0.00
28/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 01-February-24			GOVI	922.15	920.5800	922.1540	920.5800	0.00
28/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	421740	41	42	41	0.00
28/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	421640	41	42	41	0.00
28/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	421540	41	42	41	0.00
28/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-May-24			GOVI	942.82	940.9030	942.8180	940.9030	0.00
28/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	81520	10	8	10	0.00
28/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	81620	10	8	10	0.00
28/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	81720	10	8	10	0.00
28/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2023	IGOV On 04-May-23			Index Future	327.62	328.1410	327.6200	328.1410	275.00
28/04/2023	IGOV On 03-August-23			Index Future	334.58	335.0870	334.5750	335.0870	638.00
28/04/2023	IGOV On 02-November-23			Index Future	341.86	342.2070	341.8560	342.2070	16.00
28/04/2023	IGOV On 01-February-24			Index Future	349.46	350.0490	349.4580	350.0490	0.00
28/04/2023	IGOV On 02-May-24			Index Future	357.37	357.8530	357.3650	357.8530	0.00
28/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	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
28/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.09	91.9200	91.9150	91.9200	0.00
28/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
28/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.46	91.5400	91.5400	91.5400	0.00
28/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.57	91.4350	91.4350	91.4350	0.00
28/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.57	91.4350	91.4350	91.4350	0.00
28/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.58	91.4200	91.4200	91.4200	0.00
28/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.52	91.4800	91.4800	91.4800	0.00
28/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.6450	91.6450	91.6450	0.00
28/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8000	91.8000	91.8000	0.00
28/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.14	91.8600	91.8650	91.8600	0.00
28/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.03	91.9700	91.9700	91.9700	0.00
28/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.00	92.0000	92.0000	92.0000	0.00
28/04/2023	R035 On 04-May-23			Bond Future	11.37	85.4770	85.6825	85.4770	25,288.00
28/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
28/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	491.00
28/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2434	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
28/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	2803	3	3	3	0.00
28/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	219	0	0	0	0.00
28/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	770.00
28/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9456	9	9	9	0.00
28/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	5895	6	6	6	0.00
28/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	190	0	0	0	0.00
28/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	204	0	0	0	0.00
28/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	0	0	0	0	388.00
28/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	56	0	0	0	770.00
28/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	152	0	0	0	491.00
28/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1877	2	2	2	0.00
28/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4511	5	5	5	0.00
28/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1054	1	1	1	0.00
28/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	0	0	0	0	388.00
28/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
28/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4817	5	5	5	0.00
28/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1276	1	1	1	0.00
28/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	11	0	0	0	770.00
28/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1140	1	1	1	0.00
28/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1097	1	1	1	0.00
28/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	22	0	0	0	1,035.00
28/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5620	6	6	6	0.00
28/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9262	9	9	9	0.00
28/04/2023	R035 On 03-August-23			Bond Future	11.47	87.2642	87.4796	87.2642	54,020.00
28/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4031	4	4	4	0.00
28/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4069	4	4	4	0.00
28/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4107	4	4	4	0.00
28/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1223	1	1	1	0.00
28/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1237	1	1	1	0.00
28/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1253	1	1	1	0.00
28/04/2023	R035 On 02-November-23			Bond Future	11.57	84.5903	84.8537	84.5903	99,689.00
28/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2758	3	3	3	0.00
28/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1039	1	1	1	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
28/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7697	7	8	7	0.00
28/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2703	3	3	3	0.00
28/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2730	3	3	3	0.00
28/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	1974	2	2	2	400.00
28/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3574	4	4	4	0.00
28/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3602	4	4	4	0.00
28/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1105	1	1	1	400.00
28/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6491	7	6	7	0.00
28/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4506	5	5	5	0.00
28/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3546	4	4	4	0.00
28/04/2023	R035 On 01-February-24			Bond Future	11.68	86.5109	86.7215	86.5109	0.00
28/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	9982	10	10	10	0.00
28/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2341	2	2	2	400.00
28/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5326	5	5	5	0.00
28/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5392	5	5	5	0.00
28/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1425	1	1	1	400.00
28/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5359	5	5	5	0.00
28/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2674	3	3	3	0.00
28/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7390	8	7	8	0.00
28/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5415	6	5	6	0.00
28/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2691	3	3	3	0.00
28/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2656	3	3	3	0.00
28/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1143	1	1	1	400.00
28/04/2023	R035 On 02-May-24			Bond Future	11.77	83.9075	84.1518	83.9075	0.00
28/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2789	3	3	3	0.00
28/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2746	3	3	3	0.00
28/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2767	3	3	3	0.00
28/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5872	6	6	6	0.00
28/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5906	6	6	6	0.00
28/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5839	6	6	6	0.00
28/04/2023	R186 On 04-May-23			Bond Future	8.82	109.0870	109.0887	109.0870	39,040.00
28/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	2	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	296	0	0	0	0.00
28/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	280	0	0	0	0.00
28/04/2023	R186 On 04-May-23		Call	Bond Future	9089	9	9	9	0.00
28/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	313	0	0	0	0.00
28/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	274	0	0	0	0.00
28/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	289	0	0	0	0.00
28/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	260	0	0	0	0.00
28/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1468	1	1	1	200.00
28/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
28/04/2023	R186 On 03-August-23			Bond Future	8.85	106.0600	106.0686	106.0600	81,027.00
28/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	2877	3	3	3	0.00
28/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	2829	3	3	3	0.00
28/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	2853	3	3	3	0.00
28/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	277	0	0	0	0.00
28/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	281	0	0	0	0.00
28/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	272	0	0	0	0.00
28/04/2023	R186 On 02-November-23			Bond Future	8.86	108.2884	108.3517	108.2884	16,388.00
28/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4494	4	4	4	0.00
28/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2296	2	2	2	0.00
28/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2277	2	2	2	0.00
28/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2315	2	2	2	0.00
28/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	1859	2	2	2	1,715.00
28/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	845	1	1	1	0.00
28/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	861	1	1	1	0.00
28/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	853	1	1	1	0.00
28/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1067	1	1	1	0.00
28/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	314	0	0	0	1,715.00
28/04/2023	R186 On 01-February-24			Bond Future	8.85	105.4358	105.4271	105.4358	0.00
28/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2675	3	3	3	0.00
28/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2639	3	3	3	0.00
28/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2657	3	3	3	0.00
28/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	986	1	1	1	0.00
28/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	1000	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
28/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	992	1	1	1	0.00
28/04/2023	R186 On 02-May-24			Bond Future	8.82	107.7621	107.7894	107.7621	0.00
28/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	673	1	1	1	0.00
28/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	681	1	1	1	0.00
28/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	689	1	1	1	0.00
28/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2627	3	3	3	0.00
28/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2643	3	3	3	0.00
28/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2659	3	3	3	0.00
28/04/2023	R197 On 04-May-23			Bond Future	336.88	336.5351	336.8764	336.5351	309.00
28/04/2023	R197 On 03-August-23			Bond Future	334.91	334.5418	334.9119	334.5418	0.00
28/04/2023	R197 On 02-November-23			Bond Future	342.20	341.6512	342.2000	341.6512	0.00
28/04/2023	R202 On 04-May-23			Bond Future	252.79	252.9896	252.7875	252.9896	4,492.00
28/04/2023	R202 On 03-August-23			Bond Future	253.31	253.5016	253.3114	253.5016	5,420.00
28/04/2023	R202 On 02-November-23			Bond Future	258.82	258.8890	258.8238	258.8890	0.00
28/04/2023	R202 On 01-February-24			Bond Future	259.55	259.7906	259.5500	259.7906	0.00
28/04/2023	R202 On 02-May-24			Bond Future	265.42	265.5816	265.4223	265.5816	0.00
28/04/2023	R209 On 04-May-23			Bond Future	11.41	66.0606	66.2400	66.0606	19,258.00
28/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	19	0	0	0	1,250.00
28/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	720	1	1	1	2,250.00
28/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5118	5	5	5	0.00
28/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	55	0	0	0	0.00
28/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
28/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	4,500.00
28/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	46	0	0	0	0.00
28/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	50	0	0	0	0.00
28/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1620	2	2	2	0.00
28/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1667	2	2	2	0.00
28/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4755	5	5	5	0.00
28/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	278	0	0	0	0.00
28/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7570	8	8	8	0.00
28/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1574	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
28/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	9,750.00
28/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2105	2	2	2	8,250.00
28/04/2023	R209 On 03-August-23			Bond Future	11.50	67.4418	67.6293	67.4418	12,806.00
28/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3325	3	3	3	0.00
28/04/2023	R209 On 03-August-23	11.25	Call	Bond Future	1407	1	1	1	3,500.00
28/04/2023	R209 On 03-August-23	10.75	Call	Bond Future	577	1	1	1	3,500.00
28/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3261	3	3	3	0.00
28/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3293	3	3	3	0.00
28/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	98	0	0	0	1,800.00
28/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	520	1	1	1	1,800.00
28/04/2023	R209 On 03-August-23	11.25	Put	Bond Future	2673	3	3	3	0.00
28/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8092	8	8	8	0.00
28/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1192	1	1	1	0.00
28/04/2023	R209 On 03-August-23	10.75	Put	Bond Future	4428	5	4	5	0.00
28/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4636	5	5	5	0.00
28/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1221	1	1	1	0.00
28/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1206	1	1	1	0.00
28/04/2023	R209 On 02-November-23			Bond Future	11.60	65.7064	65.9319	65.7064	2.00
28/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2122	2	2	2	0.00
28/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2076	2	2	2	0.00
28/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2099	2	2	2	0.00
28/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3353	4	3	4	0.00
28/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3380	4	3	4	0.00
28/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3326	4	3	4	0.00
28/04/2023	R209 On 01-February-24			Bond Future	11.68	67.1984	67.3832	67.1984	0.00
28/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4500	4	4	4	0.00
28/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4529	4	5	4	0.00
28/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4558	4	5	4	0.00
28/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2432	3	2	3	0.00
28/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2449	3	2	3	0.00
28/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2465	3	2	3	0.00
28/04/2023	R209 On 02-May-24			Bond Future	11.77	65.5281	65.7396	65.5281	0.00
28/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2374	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
28/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2336	2	2	2	0.00
28/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2355	2	2	2	0.00
28/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5222	5	5	5	0.00
28/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5253	6	5	6	0.00
28/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5191	5	5	5	0.00
28/04/2023	R210 On 04-May-23			Bond Future	225.07	225.0410	225.0671	225.0410	72.00
28/04/2023	R210 On 03-August-23			Bond Future	229.84	229.8022	229.8436	229.8022	371.00
28/04/2023	R210 On 02-November-23			Bond Future	231.64	231.4799	231.6376	231.4799	0.00
28/04/2023	R210 On 01-February-24			Bond Future	236.79	236.7845	236.7888	236.7845	0.00
28/04/2023	R210 On 02-May-24			Bond Future	238.84	238.7620	238.8419	238.7620	0.00
28/04/2023	R213 On 04-May-23			Bond Future	10.61	82.3855	82.4591	82.3855	8,503.00
28/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	739	1	1	1	0.00
28/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	772	1	1	1	0.00
28/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	806	1	1	1	0.00
28/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	172	0	0	0	0.00
28/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	183	0	0	0	0.00
28/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	195	0	0	0	0.00
28/04/2023	R213 On 03-August-23			Bond Future	10.70	84.1081	84.1886	84.1081	24,485.00
28/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4431	4	4	4	0.00
28/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4466	4	4	4	0.00
28/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	4501	4	5	4	0.00
28/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	493	1	0	1	0.00
28/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	486	1	0	1	0.00
28/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	500	1	0	1	0.00
28/04/2023	R213 On 02-November-23			Bond Future	10.79	82.3202	82.4444	82.3202	0.00
28/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3244	3	3	3	0.00
28/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3271	3	3	3	0.00
28/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3298	3	3	3	0.00
28/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1846	2	2	2	0.00
28/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1862	2	2	2	0.00
28/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1878	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
28/04/2023	R213 On 01-February-24			Bond Future	10.89	84.1888	84.2592	84.1888	0.00
28/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	4999	5	5	5	0.00
28/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	4941	5	5	5	0.00
28/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	4970	5	5	5	0.00
28/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1562	2	2	2	0.00
28/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1573	2	2	2	0.00
28/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1551	2	2	2	0.00
28/04/2023	R213 On 02-May-24			Bond Future	10.97	82.4877	82.5877	82.4877	0.00
28/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	1711	2	2	2	0.00
28/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	1727	2	2	2	0.00
28/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	1743	2	2	2	0.00
28/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4563	5	5	5	0.00
28/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4590	5	5	5	0.00
28/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4618	5	5	5	0.00
28/04/2023	R214 On 04-May-23			Bond Future	11.74	62.2462	62.4296	62.2462	11,585.00
28/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	33	0	0	0	0.00
28/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	27	0	0	0	0.00
28/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	30	0	0	0	0.00
28/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1960	2	2	2	0.00
28/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2011	2	2	2	0.00
28/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1910	2	2	2	0.00
28/04/2023	R214 On 03-August-23			Bond Future	11.84	63.5477	63.7390	63.5477	16,996.00
28/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3071	3	3	3	0.00
28/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3009	3	3	3	0.00
28/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3040	3	3	3	0.00
28/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1491	2	1	2	0.00
28/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1509	2	2	2	0.00
28/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1474	2	1	2	0.00
28/04/2023	R214 On 02-November-23			Bond Future	11.93	61.5817	61.8087	61.5817	0.00
28/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1746	2	2	2	0.00
28/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1786	2	2	2	0.00
28/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1766	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
28/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4163	4	4	4	0.00
28/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4196	4	4	4	0.00
28/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4131	4	4	4	0.00
28/04/2023	R214 On 01-February-24			Bond Future	12.02	62.9798	63.1692	62.9798	0.00
28/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3814	4	4	4	0.00
28/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3841	4	4	4	0.00
28/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3868	4	4	4	0.00
28/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3209	3	3	3	0.00
28/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3230	3	3	3	0.00
28/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3251	3	3	3	0.00
28/04/2023	R214 On 02-May-24			Bond Future	12.11	61.0648	61.2794	61.0648	0.00
28/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2469	2	2	2	0.00
28/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2430	2	2	2	0.00
28/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2449	2	2	2	0.00
28/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5674	6	6	6	0.00
28/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5707	6	6	6	0.00
28/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5641	6	6	6	0.00
28/04/2023	R248 On 04-May-23			Bond Future	11.85	76.6868	77.0050	76.6868	24,817.00
28/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	9	0	0	0	0.00
28/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	10	0	0	0	0.00
28/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
28/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	1,500.00
28/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	12	0	0	0	0.00
28/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3216	4	3	4	0.00
28/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10050	10	10	10	0.00
28/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3282	4	3	4	0.00
28/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3348	4	3	4	0.00
28/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4912	5	5	5	0.00
28/04/2023	R248 On 03-August-23			Bond Future	11.94	78.2903	78.6200	78.2903	239,474.00
28/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3155	3	3	3	0.00
28/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3119	3	3	3	0.00
28/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3190	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
28/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2184	2	2	2	0.00
28/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2233	2	2	2	0.00
28/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2208	2	2	2	0.00
28/04/2023	R248 On 02-November-23			Bond Future	12.04	75.4913	75.8670	75.4913	11,069.00
28/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2058	2	2	2	0.00
28/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2035	2	2	2	0.00
28/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2011	2	2	2	0.00
28/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5536	6	6	6	0.00
28/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5621	6	6	6	0.00
28/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5579	6	6	6	0.00
28/04/2023	R248 On 01-February-24			Bond Future	12.14	77.2054	77.5370	77.2054	0.00
28/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4393	4	4	4	0.00
28/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4330	4	4	4	0.00
28/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4362	4	4	4	0.00
28/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4309	5	4	5	0.00
28/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4336	5	4	5	0.00
28/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4281	5	4	5	0.00
28/04/2023	R248 On 02-May-24			Bond Future	12.23	74.4602	74.8250	74.4602	13,000.00
28/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2840	3	3	3	0.00
28/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2817	3	3	3	0.00
28/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2794	3	3	3	0.00
28/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7504	8	8	8	0.00
28/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7590	8	8	8	0.00
28/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7547	8	8	8	0.00